ANNUAL STATEMENT

OF THE

Transatlantic Reinsurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2021

PROPERTY AND CASUALTY

2021

1 9 4 5 3 2 0 2 1 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

TRANSATLANTIC REINSURANCE COMPANY

NAIC Group Code 0501 (Current) ____ (Prior) NAIC Company Code 19453 Employer's ID Number 13-5616275

Organized under the Laws of NEW YORK, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Incorporated/Organized 10/29/1952 Commenced Business 01/01/1953

Statutory Home Office One Liberty Plaza, 165 Broadway (Street and Number), NEW YORK, NY, 10006 (City or Town, State, Country and Zip Code)

Main Administrative Office One Liberty Plaza, 165 Broadway (Street and Number)
NEW YORK, NY, 10006 (City or Town, State, Country and Zip Code), 212-365-2200 (Area Code) (Telephone Number)

Mail Address One Liberty Plaza, 165 Broadway (Street and Number or P.O. Box), NEW YORK, NY, 10006 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Liberty Plaza, 165 Broadway (Street and Number)
NEW YORK, NY, 10006 (City or Town, State, Country and Zip Code), 212-365-2200 (Area Code) (Telephone Number)

Internet Website Address WWW.TRANSRE.COM

Statutory Statement Contact MATTHEW DANIEL MAHONEY (Name), 212-365-2083 (Area Code) (Telephone Number)
statereg@transre.com (E-mail Address), 212-809-4998 (FAX Number)

OFFICERS

President/Chief Executive Officer KENNETH WILLIAM BRANDT
Secretary AMY MARIE CINQUEGRANA
Executive Vice President/Chief Financial Officer MATTHEW DANIEL MAHONEY

OTHER

KENNETH APFEL, Executive Vice President/Chief Actuary	PAUL ANDRE BONNY, Executive Vice Chairman	DONNA N. BYRON, Executive Vice President
GEORGE JOSEPH DIMARTINO, Executive Vice President	ELIZABETH GEARY, Executive Vice President	BETH ANN LEVENE, Executive Vice President
FRANCESCA MARC-ANTONIO, Executive Vice President	PAUL FRANCIS MCKEON, Executive Vice President	LISA PAIGE MOSER, Executive Vice President
CHRISTOPHER A. O'GWEN, Executive Vice President	KYLE T. RHODES, Executive Vice President	GREGORY J. RICHARDSON, Executive Vice President
LOUISE A. ROSE, Executive Vice President	ANDREW M. TAYLOR, Executive Vice President	E. REGAN ADAMS, Senior Vice President/Chief Privacy Officer
FIONA AU, Senior Vice President	JORGE BELTRAN, Senior Vice President	MATTHEW BROWN, Senior Vice President
LAURENCE BUTT, Senior Vice President	CLAUDE BUNICK, Senior Vice President	JENNIFER A. CARELLA, Senior Vice President
PETER J. CLEMENTS, Senior Vice President	CARL A. COOPER, Senior Vice President	AMIT DATLA, Senior Vice President
GRAHAM DALY, Senior Vice President	TONYA DAVIES, Senior Vice President	PAUL DIGIUSEPPE, Senior Vice President
PAUL DEMPSEY, Senior Vice President	VINCENT P. ENG, Senior Vice President/Chief Compliance Officer	BRIAN M. FINLAY, Senior Vice President
JOHN FUGIT, Senior Vice President	OTAKAR HUBSCHMANN, Senior Vice President	BRIAN GALLAHUE, Senior Vice President
ANDREW KEITH GAUDENCIO, Senior Vice President	JEFFREY GAYDON, Senior Vice President	NANCY GATES, Senior Vice President
JONATHAN HEWITT, Senior Vice President	RICHARD HENDERSON, Senior Vice President	RHETT HEWITT, Senior Vice President
DANIEL HOJNOWSKI, Senior Vice President	WAYNE HOMMES, Senior Vice President	PAUL HOGAN, Senior Vice President
SUZANNE HOLOHAN, Senior Vice President	DAVID HOWKINS, Senior Vice President	CRAIG W. HUPPER, Senior Vice President
NEIL INSKIP, Senior Vice President	SHARON ISEMAN, Senior Vice President	JONATHAN OWEN KANZ, Senior Vice President
EDWARD J. KELLEY, Senior Vice President/ Deputy General Counsel	TANYA KOROBEINIKOVA, Senior Vice President	DOMINIQUE LEMONNIER, Senior Vice President
CEDRIC LOBO, Senior Vice President	THOMAS LOVERDE, Senior Vice President	SHAWN LYNCH, Senior Vice President
MEGAN MCINTYRE-SULLIVAN, Senior Vice President	JOHN MISCISIN, Senior Vice President	JAMES MOORE, Senior Vice President
JAMES NUNN, Senior Vice President	DOUGLAS A. M. MURRAY, Senior Vice President	MARTIN PAGANO, Senior Vice President
PAULO PEREIRA, Senior Vice President	SOCRATES PICHARDO, Senior Vice President	DESMOND POLLOCK, Senior Vice President
DAVID CHARLES RADFORD, Senior Vice President	STEPHANIE RUSSELL, Senior Vice President	CHRIS SAGE, Senior Vice President
YUICHIRO SAISHO #, Senior Vice President	CARLOS SANTOS, Senior Vice President	ROBERT SAVILLE, Senior Vice President
DAVID A. SCOTT, Senior Vice President	EDWARD T. SHEEHAN III, Senior Vice President	EYAL SHNAPS, Senior Vice President
ANDREW H. SIMPSON, Senior Vice President	RUDIGER SKALETZ, Senior Vice President	ROBERT SNOW, Senior Vice President
SUZANNE A. SPANTIDOS, Senior Vice President	EVA TAYLOR, Senior Vice President	MICHAEL TORRE, Senior Vice President
VICTOR M. TORRES, Senior Vice President	JAMES WHITELAW, Senior Vice President	SIMON WIRTH, Senior Vice President
KEN T. YAPP, Senior Vice President/General Counsel	ARI LORNE ZALKOWITZ, Senior Vice President	

DIRECTORS OR TRUSTEES

KENNETH APFEL	PAUL ANDRE BONNY	KENNETH WILLIAM BRANDT
DONNA N. BYRON	BETH A. LEVENE	MATTHEW DANIEL MAHONEY
GREGORY J. RICHARDSON		

State of New York
County of New York 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.

KENNETH WILLIAM BRANDT President/Chief Executive Officer	MATTHEW DANIEL MAHONEY Executive Vice President/Chief Financial Officer	AMY MARIE CINQUEGRANA Secretary

Subscribed and sworn to before me this 27th day of January, 2022

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number .....
2. Date filed .....
3. Number of pages attached .....

Maria Linares
Notary Public-State of New York
No. 01LI6201373
Qualified in New York County
My Commission Expires
February 23, 2025

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	9,810,326,317		9,810,326,317	9,136,508,972
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	4,618,198		4,618,198	4,342,298
	2.2 Common stocks	3,072,640,726	13,738,109	3,058,902,617	2,702,182,756
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens			0	0
	3.2 Other than first liens	333,327,415		333,327,415	470,269,181
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)			0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)			0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	829,800		829,800	1,379,601
5.	Cash ($ 473,410,870 , Schedule E - Part 1), cash equivalents ($ 120,799,112 , Schedule E - Part 2) and short-term investments ($ 39,995,006 , Schedule DA)	634,204,988		634,204,988	655,696,758
6.	Contract loans (including $ premium notes)			0	0
7.	Derivatives (Schedule DB)			0	0
8.	Other invested assets (Schedule BA)	301,017,948		301,017,948	284,715,223
9.	Receivable for securities	9,943,572		9,943,572	20,977,360
10.	Securities lending reinvested collateral assets (Schedule DL)			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	14,166,908,963	13,738,109	14,153,170,854	13,276,072,149
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	55,154,638		55,154,638	55,140,918
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	909,358,290	2,278,125	907,080,165	774,703,082
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	153,411,569		153,411,569	46,528,488
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	74,816,936		74,816,936	30,839,988
	16.2 Funds held by or deposited with reinsured companies	697,158,697	2,610,227	694,548,470	907,067,499
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	156,993,956		156,993,956	198,589,111
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	1,704,558	1,704,558	0	0
21.	Furniture and equipment, including health care delivery assets ($)	444,255	444,255	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	13,992,708		13,992,708	20,589,279
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	75,868,593	22,425,817	53,442,776	39,255,481
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	16,305,813,163	43,201,091	16,262,612,072	15,348,785,995
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	16,305,813,163	43,201,091	16,262,612,072	15,348,785,995
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Other Miscellaneous receivables	49,415,813	928,996	48,486,817	33,888,194
2502.	Leasehold improvements	15,319,315	15,319,315	0	0
2503.	Other Assets	4,955,959	0	4,955,959	5,367,287
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,177,506	6,177,506	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	75,868,593	22,425,817	53,442,776	39,255,481

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	8,578,471,217	7,899,275,992
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	199,798,057	182,022,945
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	315,118,245	301,734,399
4.	Commissions payable, contingent commissions and other similar charges	(30,009,394)	(18,762,996)
5.	Other expenses (excluding taxes, licenses and fees)	122,534,034	114,579,332
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,227,842	4,156,230
7.1	Current federal and foreign income taxes (including $ 19,174,910 on realized capital gains (losses))	34,164,207	5,245,975
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 86,813,000 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,604,909,579	1,702,901,876
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	176,931,887	98,169,814
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	92,233,896	136,421,008
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 953,365 certified) (Schedule F, Part 3, Column 78)	14,621,000	13,240,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,669,479	2,010,522
20.	Derivatives	0	0
21.	Payable for securities	14,667,621	13,133,644
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	65,806,507	81,211,980
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	11,196,144,177	10,535,340,721
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	11,196,144,177	10,535,340,721
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	6,041,658	6,041,658
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	818,539	18,483,650
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	1,133,879,019	1,134,386,766
35.	Unassigned funds (surplus)	3,925,728,679	3,654,533,200
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	5,066,467,895	4,813,445,274
38.	TOTALS (Page 2, Line 28, Col. 3)	16,262,612,072	15,348,785,995
	DETAILS OF WRITE-INS		
2501.	Assumed Funds Held Liability	25,976,510	17,685,906
2502.	Other Liabilities	19,729,111	28,364,390
2503.	Foreign Exchange True-Up	11,185,523	26,234,043
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,915,363	8,927,641
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	65,806,507	81,211,980
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	0	0
3201.	Retrospective gain in surplus	818,539	816,434
3202.	Loss Portfolio Transfer gain in surplus	0	17,667,216
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	818,539	18,483,650

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	5,111,525,641	4,273,272,151
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	3,286,501,519	2,903,843,194
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	214,191,914	198,807,773
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,554,365,840	1,438,842,777
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	5,055,059,273	4,541,493,744
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	56,466,368	(268,221,593)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	338,449,613	313,344,734
10.	Net realized capital gains or (losses) less capital gains tax of $ 19,174,910 (Exhibit of Capital Gains (Losses))	77,147,228	84,883,170
11.	Net investment gain (loss) (Lines 9 + 10)	415,596,841	398,227,904
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 94,153 amount charged off $ 60,503)	33,650	482,157
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	37,487,118	(4,790,139)
15.	Total other income (Lines 12 through 14)	37,520,768	(4,307,982)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	509,583,977	125,698,329
17.	Dividends to policyholders		
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)	509,583,977	125,698,329
19.	Federal and foreign income taxes incurred	63,763,053	38,285,974
20.	Net income (Line 18 minus Line 19)(to Line 22)	445,820,924	87,412,355
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	4,813,445,274	4,904,131,245
22.	Net income (from Line 20)	445,820,924	87,412,355
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 30,336,247	113,968,110	4,410,661
25.	Change in net unrealized foreign exchange capital gain (loss)	(64,179,416)	8,719,463
26.	Change in net deferred income tax	(20,680,665)	28,810,190
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	15,633,758	21,601,932
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(1,381,000)	149,000
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	(507,747)	(224,000)
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(290,000,000)	(245,000,000)
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	54,348,657	3,434,428
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	253,022,621	(90,685,971)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	5,066,467,895	4,813,445,274
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401.	Fee Income	20,911,274	20,942,733
1402.	Other Miscellaneous Income	13,687,397	1,029,235
1403.	Foreign exchange gain or (loss)	9,588,447	(9,695,707)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(6,700,000)	(17,066,400)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	37,487,118	(4,790,139)
3701.	Change in Net Unrealized Foreign Exchange Gain/(Loss) - Non Investment	72,013,761	
3702.	Retrospective gain in surplus	2,112	392
3703.	Loss Portfolio Transfer (loss)/gain in surplus	(17,667,216)	3,434,036
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	54,348,657	3,434,428

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,852,690,520	4,360,985,334
2.	Net investment income	371,940,956	348,168,893
3.	Miscellaneous income	231,390,222	42,267,400
4.	Total (Lines 1 through 3)	5,456,021,698	4,751,421,627
5.	Benefit and loss related payments	2,633,508,130	2,322,334,760
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,758,525,950	1,642,424,447
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 15,890,756 tax on capital gains (losses)	54,527,890	46,391,629
10.	Total (Lines 5 through 9)	4,446,561,970	4,011,150,836
11.	Net cash from operations (Line 4 minus Line 10)	1,009,459,728	740,270,791
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,604,310,337	2,754,501,660
	12.2 Stocks	235,903,800	759,567,766
	12.3 Mortgage loans	154,338,738	24,068,403
	12.4 Real estate	0	0
	12.5 Other invested assets	6,916,813	41,309,794
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	77	38,898
	12.7 Miscellaneous proceeds	12,567,765	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,014,037,530	3,579,486,521
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,317,956,304	3,473,922,446
	13.2 Stocks	394,455,042	527,644,466
	13.3 Mortgage loans	17,396,972	13,993,549
	13.4 Real estate	0	0
	13.5 Other invested assets	18,954,413	12,578,954
	13.6 Miscellaneous applications	0	19,574,822
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,748,762,731	4,047,714,237
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(734,725,201)	(468,227,716)
	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	(507,747)	(224,000)
	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	290,000,000	245,000,000
	16.6 Other cash provided (applied)	(5,718,550)	(118,654,716)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(296,226,297)	(363,878,716)
	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)	(21,491,770)	(91,835,641)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	655,696,758	747,532,399
	19.2 End of period (Line 18 plus Line 19.1)	634,204,988	655,696,758

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	320,545,253	149,039,467	134,972,773	334,611,947
2.	Allied lines	175,672,900	91,932,203	60,737,661	206,867,442
3.	Farmowners multiple peril	228,575,581	37,592,591	17,609,905	248,558,267
4.	Homeowners multiple peril	245,820,899	154,025,499	62,089,476	337,756,922
5.	Commercial multiple peril	69,659,061	33,526,684	25,347,870	77,837,875
6.	Mortgage guaranty	74,603,833	11,485,527	21,396,995	64,692,365
8.	Ocean marine	120,457,786	44,401,667	55,730,656	109,128,797
9.	Inland marine	29,731,147	19,287,549	13,166,833	35,851,863
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	24,936,002	8,613,962	10,988,859	22,561,105
11.2	Medical professional liability - claims-made	63,112,666	26,896,035	24,569,929	65,438,772
12.	Earthquake	57,936,526	24,461,773	22,862,356	59,535,943
13.	Group accident and health	71,294,461	7,377,620	4,955,376	73,716,705
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	119,662,514	8,937,777	7,725,477	120,874,814
16.	Workers' compensation	10,913,765	4,471,435	1,237,700	14,147,500
17.1	Other liability - occurrence	752,519,530	321,332,183	387,489,676	686,362,037
17.2	Other liability - claims-made	933,267,590	285,427,517	430,268,447	788,426,660
17.3	Excess workers' compensation	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0
19.1, 19.2	Private passenger auto liability	335,588,880	141,243,793	55,753,785	421,078,888
19.3, 19.4	Commercial auto liability	129,963,065	54,116,945	38,128,867	145,951,143
21.	Auto physical damage	223,730,201	78,532,455	30,477,895	271,784,761
22.	Aircraft (all perils)	79,578,630	24,109,675	28,574,677	75,113,628
23.	Fidelity	9,806,771	2,582,124	4,136,686	8,252,209
24.	Surety	48,500,507	65,289,294	52,321,579	61,468,222
26.	Burglary and theft	442,800	116,588	190,154	369,234
27.	Boiler and machinery	44,384,878	19,656,907	22,902,787	41,138,998
28.	Credit	52,694,186	23,533,934	32,160,918	44,067,202
29.	International	0	0	0	0
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	326,437,650	27,866,266	26,733,049	327,570,867
32.	Reinsurance - nonproportional assumed liability	425,790,694	32,288,213	32,054,396	426,024,511
33.	Reinsurance - nonproportional assumed financial lines	37,905,568	4,756,193	324,797	42,336,964
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	5,013,533,344	1,702,901,876	1,604,909,579	5,111,525,641
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	131,604,270	3,368,503			134,972,773
2.	Allied lines	60,653,171	84,490			60,737,661
3.	Farmowners multiple peril	17,609,905				17,609,905
4.	Homeowners multiple peril	62,089,476				62,089,476
5.	Commercial multiple peril	25,343,043	4,827			25,347,870
6.	Mortgage guaranty	21,396,995				21,396,995
8.	Ocean marine	55,730,656				55,730,656
9.	Inland marine	7,722,235	5,444,598			13,166,833
10.	Financial guaranty	0				0
11.1	Medical professional liability - occurrence	10,988,859				10,988,859
11.2	Medical professional liability - claims-made	22,692,974	1,876,955			24,569,929
12.	Earthquake	22,837,189	25,167			22,862,356
13.	Group accident and health	4,938,759	16,617			4,955,376
14.	Credit accident and health (group and individual)	0				0
15.	Other accident and health	7,725,477				7,725,477
16.	Workers' compensation	1,237,700				1,237,700
17.1	Other liability - occurrence	367,502,504	19,987,172			387,489,676
17.2	Other liability - claims-made	423,864,536	6,403,911			430,268,447
17.3	Excess workers' compensation	0				0
18.1	Products liability - occurrence	0				0
18.2	Products liability - claims-made	0				0
19.1, 19.2	Private passenger auto liability	55,753,355	430			55,753,785
19.3, 19.4	Commercial auto liability	38,098,585	30,282			38,128,867
21.	Auto physical damage	30,477,895				30,477,895
22.	Aircraft (all perils)	28,574,677				28,574,677
23.	Fidelity	4,128,033	8,653			4,136,686
24.	Surety	50,510,520	1,811,059			52,321,579
26.	Burglary and theft	190,154				190,154
27.	Boiler and machinery	21,137,015	1,765,772			22,902,787
28.	Credit	32,160,918				32,160,918
29.	International					0
30.	Warranty					0
31.	Reinsurance - nonproportional assumed property	26,733,049				26,733,049
32.	Reinsurance - nonproportional assumed liability	32,054,396				32,054,396
33.	Reinsurance - nonproportional assumed financial lines	324,797				324,797
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	1,564,081,143	40,828,436	0	0	1,604,909,579
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					1,604,909,579
	DETAILS OF WRITE-INS					
3401.						
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0

(a) State here basis of computation used in each case

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

		1	Reinsurance Assumed		Reinsurance Ceded		6
			2	3	4	5	Net Premiums Written
	Line of Business	Direct Business (a)	From Affiliates	From Non-Affiliates	To Affiliates	To Non-Affiliates	Cols. 1+2+3-4-5
1.	Fire	0	95,018,642	244,244,653	9,875,332	8,842,710	320,545,253
2.	Allied lines	0	14,704,619	169,785,192	0	8,816,911	175,672,900
3.	Farmowners multiple peril	0	1,748,954	226,826,627	0	0	228,575,581
4.	Homeowners multiple peril	0	0	246,771,815	0	950,916	245,820,899
5.	Commercial multiple peril	0	54,476	69,604,585	0	0	69,659,061
6.	Mortgage guaranty	0	4,532,093	70,071,740	0	0	74,603,833
8.	Ocean marine	0	44,513,871	77,632,487	72,827	1,615,745	120,457,786
9.	Inland marine	0	730,379	31,111,590	0	2,110,822	29,731,147
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence		23,026,795	2,558,532	649,325	0	24,936,002
11.2	Medical professional liability - claims-made		13,111,032	53,597,592	317,237	3,278,721	63,112,666
12.	Earthquake	0	181,416	60,668,790	0	2,913,680	57,936,526
13.	Group accident and health	0	46,742,449	24,552,012	0	0	71,294,461
14.	Credit accident and health (group and individual)	0					0
15.	Other accident and health	0	15,265,604	104,396,910	0	0	119,662,514
16.	Workers' compensation	0	(2)	11,502,970	0	589,203	10,913,765
17.1	Other liability - occurrence	0	47,250,632	744,706,875	267,305	39,170,672	752,519,530
17.2	Other liability - claims-made	0	90,298,053	897,767,108	27,117	54,770,454	933,267,590
17.3	Excess workers' compensation	0					0
18.1	Products liability - occurrence		0	0	0	0	0
18.2	Products liability - claims-made		0	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	46,186,826	305,135,025	0	15,732,971	335,588,880
19.3, 19.4	Commercial auto liability	0	35,758,916	102,474,042	4,400	8,265,493	129,963,065
21.	Auto physical damage	0	3,371,223	222,593,652	1,119,190	1,115,484	223,730,201
22.	Aircraft (all perils)	0	12,203,609	73,428,438	0	6,053,417	79,578,630
23.	Fidelity	0	7,187,666	2,694,241	0	75,136	9,806,771
24.	Surety	0	5,013,640	43,570,172	72,476	10,829	48,500,507
26.	Burglary and theft	0	0	442,800	0	0	442,800
27.	Boiler and machinery	0	15,048,536	31,609,773	50,979	2,222,452	44,384,878
28.	Credit	0	32,282,904	20,413,025	0	1,743	52,694,186
29.	International	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	103,568,087	582,142,411	33,306,157	325,966,691	326,437,650
32.	Reinsurance - nonproportional assumed liability	XXX	29,952,389	450,624,026	1,874,566	52,911,155	425,790,694
33.	Reinsurance - nonproportional assumed financial lines	XXX	6,194,923	32,187,396	429,150	47,601	37,905,568
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	0	693,947,732	4,903,114,479	48,066,061	535,462,806	5,013,533,344
	DETAILS OF WRITE-INS						
3401.							
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	0	171,126,618	(2,891,638)	174,018,256	363,981,526	335,455,564	202,544,218	60.5
2.	Allied lines	0	144,656,806	5,113,306	139,543,500	242,271,712	217,886,509	163,928,703	79.2
3.	Farmowners multiple peril	0	107,545,957	0	107,545,957	170,606,436	52,756,394	225,395,999	90.7
4.	Homeowners multiple peril	0	195,306,687	55,467	195,251,220	166,278,861	119,781,751	241,748,330	71.6
5.	Commercial multiple peril	0	34,101,323	0	34,101,323	77,326,843	61,625,177	49,802,989	64.0
6.	Mortgage guaranty	0	612,949	0	612,949	62,040,957	79,829,357	(17,175,451)	(26.5)
8.	Ocean marine	0	55,138,059	(32,633)	55,170,692	158,809,015	148,355,400	65,624,307	60.1
9.	Inland marine	0	83,930,508	13,798,939	70,131,569	111,653,606	156,592,511	25,192,664	70.3
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence		5,300,916	1,056,700	4,244,216	38,811,393	31,634,564	11,421,045	50.6
11.2	Medical professional liability - claims-made		40,399,289	1,358,389	39,040,900	222,492,098	220,327,520	41,205,478	63.0
12.	Earthquake	0	11,146,794	70,226	11,076,568	15,379,735	11,738,405	14,717,898	24.7
13.	Group accident and health	0	50,595,801	2,294,553	48,301,248	59,633,562	60,126,460	47,808,350	64.9
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	76,868,379	1,775	76,866,604	66,278,375	52,831,858	90,313,121	74.7
16.	Workers' compensation	0	12,207,335	480,576	11,726,759	50,809,934	58,093,619	4,443,074	31.4
17.1	Other liability - occurrence	0	181,401,567	10,263,695	171,137,872	1,391,881,444	1,170,674,216	392,345,100	57.2
17.2	Other liability - claims-made	0	284,402,070	5,345,785	279,056,285	1,717,187,316	1,559,050,355	437,193,246	55.5
17.3	Excess workers' compensation	0			0	0	0	0	0.0
18.1	Products liability - occurrence		0	0	0	0	0	0	0.0
18.2	Products liability - claims-made		0	0	0	0	0	0	0.0
19.1, 19.2	Private passenger auto liability	0	256,023,473	796,366	255,227,107	416,486,870	390,814,177	280,899,800	66.7
19.3, 19.4	Commercial auto liability	0	79,123,463	394,937	78,728,526	257,321,640	214,944,071	121,106,095	83.0
21.	Auto physical damage	0	165,828,049	68,985	165,759,064	90,742,588	82,028,419	174,473,233	64.2
22.	Aircraft (all perils)	0	41,475,798	42,222	41,433,576	126,045,132	119,370,327	48,108,381	64.0
23.	Fidelity	0	3,167,310	4,566	3,162,744	37,468,558	38,264,975	2,366,327	28.7
24.	Surety	0	20,260,787	99,832	20,160,955	106,587,950	97,105,111	29,643,794	48.2
26.	Burglary and theft	0	197,872	0	197,872	242,009	151,555	288,326	78.1
27.	Boiler and machinery	0	28,392,603	(8,088)	28,400,691	140,445,747	147,170,470	21,675,968	52.7
28.	Credit	0	16,517,941	(28,791)	16,546,732	56,036,655	70,948,292	1,635,095	3.7
29.	International	0	0	0	0	0	0	0	0.0
30.	Warranty	0			0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	523,902,343	235,495,769	288,406,574	728,554,965	625,287,300	391,674,239	119.6
32.	Reinsurance - nonproportional assumed liability	XXX	304,530,249	31,634,542	272,895,707	1,609,497,407	1,668,912,856	213,480,258	50.1
33.	Reinsurance - nonproportional assumed financial lines	XXX	18,599,960	39,132	18,560,828	93,598,883	107,518,779	4,640,932	11.0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35.	TOTALS	0	2,912,760,906	305,454,612	2,607,306,294	8,578,471,217	7,899,275,992	3,286,501,519	64.3
	DETAILS OF WRITE-INS								
3401.									
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire		191,746,430	4,993,392	186,753,038		179,928,921	2,700,433	363,981,526	7,686,470
2.	Allied lines		95,798,577	8,613,683	87,184,894		165,456,893	10,370,075	242,271,712	8,547,818
3.	Farmowners multiple peril		93,533,623	0	93,533,623		77,072,813	0	170,606,436	2,020,255
4.	Homeowners multiple peril		59,202,262	6,373	59,195,889		107,082,972	0	166,278,861	4,283,319
5.	Commercial multiple peril		20,855,276	0	20,855,276		56,471,567	0	77,326,843	1,897,227
6.	Mortgage guaranty		7,066,107	0	7,066,107		54,974,850	0	62,040,957	1,837,395
8.	Ocean marine		79,549,814	3,602,921	75,946,893		83,454,456	592,334	158,809,015	4,258,706
9.	Inland marine		56,135,491	20,737,783	35,397,708		78,170,991	1,915,093	111,653,606	3,178,028
10.	Financial guaranty		0	0	0		0	0	0	0
11.1	Medical professional liability - occurrence		11,772,349	2,186,347	9,586,002		32,996,723	3,771,332	38,811,393	3,870,895
11.2	Medical professional liability - claims-made		92,909,760	2,541,591	90,368,169		137,422,267	5,298,338	222,492,098	15,917,156
12.	Earthquake		4,561,138	27,990	4,533,148		10,846,587	0	15,379,735	304,090
13.	Group accident and health		37,586,891	17,737,149	19,849,742		40,651,617	867,797	(a) 59,633,562	1,062,333
14.	Credit accident and health (group and individual)		0	0	0				0	0
15.	Other accident and health		5,314,428	848	5,313,580		60,964,795	0	(a) 66,278,375	1,566,435
16.	Workers' compensation		31,693,201	11,203,191	20,490,010		31,448,455	1,128,531	50,809,934	1,977,059
17.1	Other liability - occurrence		258,141,059	6,182,948	251,958,111		1,163,318,283	23,394,950	1,391,881,444	56,976,543
17.2	Other liability - claims-made		449,978,344	11,537,736	438,440,608		1,320,220,020	41,473,312	1,717,187,316	84,353,147
17.3	Excess workers' compensation				0				0	
18.1	Products liability - occurrence		0	0	0		0	0	0	0
18.2	Products liability - claims-made		0	0	0		0	0	0	0
19.1, 19.2	Private passenger auto liability		190,374,265	2,065,261	188,309,004		231,267,954	3,090,088	416,486,870	8,127,230
19.3, 19.4	Commercial auto liability		120,213,407	844,327	119,369,080		139,408,071	1,455,511	257,321,640	12,452,831
21.	Auto physical damage		17,719,983	60,753	17,659,230		73,083,358	0	90,742,588	2,005,759
22.	Aircraft (all perils)		71,123,429	3,471,950	67,651,479		58,393,653	0	126,045,132	4,250,522
23.	Fidelity		14,594,765	17,802	14,576,963		22,891,595	0	37,468,558	1,109,297
24.	Surety		47,766,761	1,187,722	46,579,039		60,008,911	0	106,587,950	3,734,382
26.	Burglary and theft		157,178	0	157,178		84,831	0	242,009	2,216
27.	Boiler and machinery		82,825,847	14,861,021	67,964,826		73,026,110	545,189	140,445,747	3,919,086
28.	Credit		12,047,077	37,717	12,009,360		44,027,295	0	56,036,655	2,341,596
29.	International		0	0	0		0	0	0	0
30.	Warranty				0				0	
31.	Reinsurance - nonproportional assumed property	XXX	565,896,179	223,754,089	342,142,090	XXX	680,752,329	294,339,454	728,554,965	11,422,059
32.	Reinsurance - nonproportional assumed liability	XXX	720,178,691	30,322,109	689,856,582	XXX	987,212,471	67,571,646	1,609,497,407	63,632,052
33.	Reinsurance - nonproportional assumed financial lines	XXX	53,936,616	457,611	53,479,005	XXX	40,119,878	0	93,598,883	2,384,339
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35.	TOTALS	0	3,392,678,948	366,452,314	3,026,226,634	0	6,010,758,666	458,514,083	8,578,471,217	315,118,245
	DETAILS OF WRITE-INS									
3401.										
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including $ ..... for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct				0
1.2 Reinsurance assumed	194,294,567			194,294,567
1.3 Reinsurance ceded	3,332,534			3,332,534
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	190,962,033	0	0	190,962,033
2. Commission and brokerage:				
2.1 Direct excluding contingent				0
2.2 Reinsurance assumed, excluding contingent		1,453,318,200		1,453,318,200
2.3 Reinsurance ceded, excluding contingent		107,038,800		107,038,800
2.4 Contingent - direct				0
2.5 Contingent - reinsurance assumed		18,347,962		18,347,962
2.6 Contingent - reinsurance ceded		2,830,113		2,830,113
2.7 Policy and membership fees				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	1,361,797,249	0	1,361,797,249
3. Allowances to managers and agents				0
4. Advertising		166,071		166,071
5. Boards, bureaus and associations	175,497	1,284,872	29,537	1,489,906
6. Surveys and underwriting reports				0
7. Audit of assureds' records				0
8. Salary and related items:				
8.1 Salaries	13,276,782	119,189,902	2,212,888	134,679,572
8.2 Payroll taxes	806,892	5,771,794	132,685	6,711,371
9. Employee relations and welfare	2,870,927	20,962,746	481,902	24,315,575
10. Insurance	171,368	1,326,506	30,494	1,528,368
11. Directors' fees	450	3,560	82	4,092
12. Travel and travel items	176,768	1,274,880	29,308	1,480,956
13. Rent and rent items	1,651,015	12,213,980	280,781	14,145,776
14. Equipment	66,525	464,215	10,671	541,411
15. Cost or depreciation of EDP equipment and software	2,237,345	16,904,373	388,607	19,530,325
16. Printing and stationery	305,057	2,231,072	51,289	2,587,418
17. Postage, telephone and telegraph, exchange and express	109,521	701,760	16,132	827,413
18. Legal and auditing	762,653	5,475,255	125,868	6,363,776
19. Totals (Lines 3 to 18)	22,610,800	187,970,986	3,790,244	214,372,030
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $		45		45
20.2 Insurance department licenses and fees		640,891		640,891
20.3 Gross guaranty association assessments				0
20.4 All other (excluding federal and foreign income and real estate)		3,846,641		3,846,641
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	4,487,577	0	4,487,577
21. Real estate expenses				0
22. Real estate taxes				0
23. Reimbursements by uninsured plans				0
24. Aggregate write-ins for miscellaneous expenses	619,081	110,028	15,768,674	16,497,783
25. Total expenses incurred	214,191,914	1,554,365,840	19,558,918	(a) 1,788,116,672
26. Less unpaid expenses - current year	315,118,245			315,118,245
27. Add unpaid expenses - prior year	301,734,399			301,734,399
28. Amounts receivable relating to uninsured plans, prior year				0
29. Amounts receivable relating to uninsured plans, current year				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	200,808,068	1,554,365,840	19,558,918	1,774,732,826
DETAILS OF WRITE-INS				
2401. Investment Management			15,700,863	15,700,863
2402. Miscellaneous	619,081	110,028	67,811	796,920
2403.				
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	619,081	110,028	15,768,674	16,497,783

(a) Includes management fees of $ 4,418,973 to affiliates and $ to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 13,462,962	14,503,421
1.1	Bonds exempt from U.S. tax	(a) 36,931,610	36,683,351
1.2	Other bonds (unaffiliated)	(a) 174,430,911	174,277,371
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 149,064	149,064
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	38,374,901	38,483,266
2.21	Common stocks of affiliates	15,000,000	15,000,000
3.	Mortgage loans	(c) 14,224,084	13,713,442
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 142,846	124,197
7	Derivative instruments	(f)	
8.	Other invested assets	39,189,759	39,189,759
9.	Aggregate write-ins for investment income	25,571,720	25,884,660
10.	Total gross investment income	357,477,857	358,008,531
11.	Investment expenses		(g) 19,558,918
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		19,558,918
17.	Net investment income (Line 10 minus Line 16)		338,449,613
	DETAILS OF WRITE-INS		
0901.	Interest on funds held	19,943,880	20,256,820
0902.	Prepayment Penalty	5,627,840	5,627,840
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	25,571,720	25,884,660
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 5,364,662 accrual of discount less $ 44,365,607 amortization of premium and less $ 6,050,352 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 $ paid for accrued interest on purchases.

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

(e) Includes $ 112 accrual of discount less $ 40,909 amortization of premium and less $ 69 paid for accrued interest on purchases.

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

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	5,397,059	0	5,397,059	0	0
1.1	Bonds exempt from U.S. tax	307,955		307,955		
1.2	Other bonds (unaffiliated)	27,287,560	18,178,433	45,465,993	1,140,531	(58,769,591)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	64,163,926	(238,884)	63,925,042	235,496,820	(4,550,668)
2.21	Common stocks of affiliates	0	0	0	(96,626,417)	7,350
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	(549,801)	(549,801)		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	77		77		(859,157)
7.	Derivative instruments			0		
8.	Other invested assets	0	0	0	4,293,541	(28,416)
9.	Aggregate write-ins for capital gains (losses)	0	(18,224,187)	(18,224,187)	(117)	21,066
10.	Total capital gains (losses)	97,156,577	(834,439)	96,322,138	144,304,358	(64,179,416)
	DETAILS OF WRITE-INS					
0901.	Reversal of Realized Foreign Exchange		(18,181,275)	(18,181,275)		
0902.	Net Realized Loss on Others		(21,846)	(21,846)	(117)	
0903.	EVP C Realized Foreign Exchange		(28,416)	(28,416)		28,416
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	7,350	7,350	0	(7,350)
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	(18,224,187)	(18,224,187)	(117)	21,066

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks	13,738,109	13,933,006	194,897
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans			0
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)			0
9.	Receivables for securities			0
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	13,738,109	13,933,006	194,897
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	2,278,125	1,933,392	(344,733)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			0
	16.2 Funds held by or deposited with reinsured companies	2,610,227	2,113,509	(496,718)
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon			0
18.2	Net deferred tax asset		9,421,757	9,421,757
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software	1,704,558	2,812,657	1,108,099
21.	Furniture and equipment, including health care delivery assets	444,255	597,652	153,397
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			0
25.	Aggregate write-ins for other than invested assets	22,425,817	28,022,876	5,597,059
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,201,091	58,834,849	15,633,758
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	43,201,091	58,834,849	15,633,758
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Leasehold improvements	15,319,315	17,559,930	2,240,615
2502.	Prepaid expenses	3,639,375	3,321,314	(318,061)
2503.	Intangible assets	2,538,131	6,097,897	3,559,766
2598.	Summary of remaining write-ins for Line 25 from overflow page	928,996	1,043,735	114,739
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	22,425,817	28,022,876	5,597,059

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Transatlantic Reinsurance Company (the "Company" or "TRC") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services.

The New York State Department of Financial Services recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition, results of operations of an insurance company, and for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP"), has been adopted as a component of prescribed or permitted practices by the State of New York.

A reconciliation of the Company's net income and capital surplus between NAIC SAP and practices prescribed and permitted by the State of New York is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	$ 445,820,924	$ 87,412,355
(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	$ 445,820,924	$ 87,412,355
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 5,066,467,895	$ 4,813,445,274
(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	$ 5,066,467,895	$ 4,813,445,274

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires Management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions are charged to operations as incurred. Expenses incurred are reduced for ceding allowance received or receivable.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are carried at amortized cost, which approximates fair value, and have original maturities of greater than three months and less than one year at the date of acquisition. Such highly liquid investments with original maturities of three months or less at the date of acquisition are classified as cash equivalents.

(2) Bonds are principally carried at amortized cost. Bonds which are NAIC rated 3 – 6 are carried at the lower of amortized cost or fair value with a credit or charge to unrealized investment gains or losses for the difference between amortized cost and fair value. The discount or premium on bonds is amortized using the effective yield method.

(3) Unaffiliated common stocks are primarily carried at fair value, with a credit or charge to unrealized investment gains and losses for the difference between cost and fair value.

(4) Redeemable preferred stocks are principally carried at cost or amortized cost. All below investment grade preferred stocks are carried at the lower of cost, amortized cost or NAIC-designated market value.

(5) Commercial mortgage loans are carried at unpaid principal balance, less allowance for loan losses. The allowance for loan losses is a valuation allowance for incurred credit losses when management believes the uncollectibility of a loan balance is probable. Subsequent recoveries, if any, are credited to the allowance. Interest income on loans is accrued as earned.

(6) Loan-backed and structured securities are principally carried at amortized cost. The retrospective adjustment method is used to value all loan-backed securities. Prepayment assumptions, consistent with the current interest rate and economic environments, for single class and multiclass mortgage-backed and asset-backed securities were obtained from independent third party pricing services or internal estimates. TRC used independent pricing services and broker quotes to determine the market value of its loan-backed securities.

(7) The common stock of the Company's wholly-owned unconsolidated subsidiaries is carried at the respective subsidiary's net equity as determined on a statutory basis. Undistributed equity earnings of the Company's wholly-owned unconsolidated subsidiaries are included as a component of unrealized gains or losses. Dividends received from the Company's wholly-owned unconsolidated subsidiaries are recorded as investment income when receivable.

(8) Other invested assets, which consist primarily of alternative investments, are carried primarily at TRC's share of stockholders' equity on the underlying audited GAAP financial statements of the entity, based on the most recently available financial information provided by the general partner or management of each of the investments. The financial information is for the period ended one to three months prior to the end of TRC's reporting period. The financial statements of these investees are audited on an annual basis. Undistributed accumulated earnings of such entities are included as a component of unrealized investment gains or losses. Distributions received that are not in excess of the undistributed accumulated earnings are recognized as investment income. Distributions in excess of the undistributed accumulated earnings are treated as a return of capital.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

(9) Derivatives - Not Applicable

(10) The Company does not anticipate investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts-Premiums.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period. The Company's capitalization threshold is $100,000.

(13) Pharmaceutical rebate receivables - Not Applicable

(14) The Company measures the fair value of certain assets, generally quarterly, annually, or when events or changes in circumstances indicate that the carrying amount of the asset may not be recoverable. These assets primarily include bonds, which are carried on the Statement of Admitted Assets, Liabilities and Policyholders' Surplus at amortized cost. The Company records bonds at fair value if they are classified as NAIC rated 3-6, and they will be carried at the lower of amortized cost or fair value.

Fair value is defined as the price that would be received upon the sale of an asset or paid to transfer a liability in an orderly transaction between willing, able and knowledgeable market participants at the measurement date. Fair value measurements are not adjusted for transaction costs. In addition, a three-tiered hierarchy for inputs is used in management's determination of fair value of financial instruments that emphasizes the use of observable inputs over the use of unobservable inputs by requiring that the observable inputs be used when available. Observable inputs are market participant assumptions based on market data obtained from sources independent of the reporting entity. Unobservable inputs are the reporting entity's own assumptions about market participant assumptions based on the best information available under the circumstances. In assessing the appropriateness of using observable inputs in making fair value determinations, the Company considers whether the market for a particular security is "active" or "inactive" based on all the relevant facts and circumstances. A market may be considered to be inactive if there are relatively few recent transactions or if there is a significant decrease in market volume. Furthermore, the Company considers whether observable transactions are "orderly" or not. The Company does not consider a transaction to be orderly if there is evidence of a forced liquidation or other distressed condition, and as such, little or no weight is given to that transaction as an indicator of fair value.

Although the Company is responsible for the determination of the value of the financial assets and the supporting methodologies and assumptions, it employs third party valuation service providers to gather, analyze and interpret market information and derive fair values based upon relevant methodologies and assumptions for individual instruments. When those providers are unable to obtain sufficient market observable information upon which to estimate the fair value for a particular security, fair value is determined either by requesting a quote, which is generally non-binding, from brokers who are knowledgeable about these securities or by employing widely accepted internal valuation models.

Valuation service providers typically obtain data about market transactions and other key valuation model inputs from multiple sources and, through the use of widely accepted internal valuation models, provide a single fair value measurement for individual securities. The inputs used by the valuation service providers include, but are not limited to, market prices from recently completed transactions and transactions of comparable securities, interest rate yield curves, credit spreads, currency rates, and other market observable information, as applicable. The valuation models take into account, among other things, market observable information as of the measurement date as well as the specific attributes of the security being valued including its term, interest rate, credit rating, industry sector, and when applicable, collateral quality and other issue or issuer specific information. When market transactions or other market observable data is limited, the extent to which judgment is applied in determining fair value is greatly increased.

The Company continually monitors the difference between cost and the estimated fair value of its investments, which involves uncertainty as to whether declines in value are temporary in nature. The analysis of any individual security's decline in value is performed in its original currency.

(15) The Company assesses its equity and debt securities for the existence of other-than-temporary-impairments ("OTTI").

Management's assessment of equity securities initially involves an evaluation of all securities that are in an unrealized loss position, regardless of the duration or severity of the loss, as of the applicable balance sheet date. Such initial review consists primarily of assessing whether:
(a) there has been a negative credit or news event with respect to the issuer that could indicate the existence of OTTI; and
(b) the Company has the ability and intent to hold an equity security for a period of time sufficient to allow for an anticipated recovery (generally considered to be less than one year from the balance sheet date).

To the extent that an equity security in an unrealized loss position is not impaired based on the initial review described above, the Company then further evaluates such equity security and deems it to be OTTI if it has been in an unrealized loss position greater than 20 percent of its cost for twelve consecutive months or if its unrealized loss position is greater than 50 percent of its cost, absent compelling evidence to the contrary.

Debt securities in an unrealized loss position are evaluated for OTTI if they meet any of the following criteria:
(a) they are trading at a discount of at least 20 percent to amortized cost and have a credit rating below investment grade or are not rated;
(b) there has been a negative credit or news event with respect to the issuer that could indicate the existence of an OTTI; and
(c) The Company intends to sell or it is more likely than not that the Company will sell the debt security before recovery of its amortized cost basis.

If the Company intends to sell, or it is more likely than not that the Company will sell, a debt security before recovery of its amortized cost basis, the total amount of the unrealized loss position is recognized as an OTTI loss in earnings. To the extent that a debt security that is in an unrealized loss position is not impaired based on the preceding, the Company will consider a debt security to be impaired when it believes it to be probable that the Company will not be able to collect the entire amortized cost basis.

For debt securities in an unrealized loss position as of the end of each quarter, the Company develops a best estimate of the present value of expected cash flows. If the results of the cash flow analysis indicate that the Company will not recover all amounts due according to the contractual terms of the debt security, the Company records an OTTI loss in earnings equal to the difference between the present value of expected cash flows and the amortized cost basis of the security. If applicable, the difference between the total unrealized loss position on the security and the OTTI loss recognized in earnings is the non-credit related portion and is recorded as a component of unassigned surplus.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

In developing the expected recovery analyses for debt securities, the Company considers various factors for the different categories of debt securities. For municipal bonds, the Company takes into account the taxing power of the issuer, source of revenue, credit risk and credit enhancements and pre-refunding. For mortgage and asset-backed securities, the Company discounts its best estimate of future cash flows at an effective rate equal to the original effective yield of the security or, in the case of floating rate securities, at the current coupon. The Company's models include assumptions about prepayment speeds, default and delinquency rates, and underlying collateral (if any), as well as credit ratings, credit enhancements and other observable market data. For corporate bonds, the Company reviews business prospects, credit ratings and available information from asset managers and rating agencies for individual securities.

If a loss is recognized from a sale subsequent to a balance sheet date pursuant to changes in circumstances, the loss is recognized in the period in which the intent to hold the securities to recovery no longer exists.

In periods subsequent to the recognition of OTTI loss for bonds, which are not credit related, the Company generally accretes into income the discount or amortizes the reduced premium resulting from the reduction in cost basis over the remaining life of the security based on the amount and timing of estimated future cash flows.

Securities, where the collection of all contractual cash flows is probable, will be revalued at least quarterly, using currently estimated cash flows, employing either the prospective or retrospective adjustment methodologies. The retrospective adjustment methodology changes both the yield and the asset balance so that expected future cash flows produce a return on the investment equal to the return expected over the life of the investment as measured from the date of acquisition. For securities where the collection of all contractual cash flows is not probable, the excess of all cash flows expected at acquisition over the initial investment in the security is recognized as interest income on an effective yield basis over the life of the security. Any excess of contractually required cash flows over the cash flows expected to be collected is a non-acceptable difference.

D. Going Concern

As of December 31, 2021, there was no substantial doubt about the Company's ability to continue as a going concern. No conditions or events, considered in the aggregate, indicate that it is probable that the Company will be unable to meet its obligations as they become due within one year after the date that the financial statements are issued.

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The lowest interest rate on any loan held is 1.51% and the highest rate is 4.53%.

(2) The highest percentage of loan value to underlying security value is 79%.

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

		Residential		Commerical			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 333,327,415	$	$ 333,327,415
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 470,269,181	$	$ 470,269,181
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - None

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - None

(7) Allowance for credit losses - None

(8) Mortgage loans derecognized as a result of foreclosure - None

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Prepayment assumptions, consistent with the current interest rate and economic environments, for single class and multiclass mortgage-backed and asset-backed securities were obtained from independent third party pricing services.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months ..... $ (18,160,957)
2. 12 months or longer ..... (4,674,802)

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

1. Less than 12 months ..... $ 1,612,954,871
2. 12 months or longer 218,326,207

(5) After adjusting the cost basis of loan-backed and structured securities for the recognition of OTTI losses, the remaining gross unrealized investment losses for loan-backed and structured securities as of December 31, 2021 were deemed to be temporary, based on, among other things:

- Credit quality and the relative magnitude to which fair values of these investments has been below cost was not indicative of an OTTI loss;
- The absence of compelling evidence that would cause the Company to call into question the financial condition or near-term prospects of the issuer of the investment; and
- The Company's ability and intent to hold the investment for a period of time sufficient to allow for any anticipated recovery.

The Company may ultimately record a realized loss after having originally concluded that the decline in value was temporary. Risks and uncertainties are inherent in the methodology the Company uses to assess other-than-temporary declines in value. Risks and uncertainties could include, but are not limited to, incorrect assumptions about financial condition, liquidity or future prospects, inadequacy of any underlying collateral, and unfavorable changes in economic conditions or social trends, interest rates or credit ratings.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate

(1) During 2021, the Company recognized an impairment of $549,801 on the building. As of December 31, 2021, the fair value of the office building was $829,800, determined based on an agreed upon pending sales price and after the deduction of sales cost. As of December 31, 2021, the sale of the building was completed on January 5, 2022 and no additional gain or loss will be reported in the first quarter of 2022.

(2) The Company has classified $1,500,000 of real estate as held for sale starting in the fourth quarter of 2019. The office building, previously used in the Company's operations, was reclassified upon management's approval to dispose of the building in accordance with SSAP No. 90. As of December 31, 2021, fair value of the office building was $829,800.

(3) Changes to a plan of sale for an investment in real estate - Not Applicable

(4) Retail land sales operations - Not Applicable

(5) Participating mortgage loan features - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements											
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	3,326,200				3,326,200	3,050,300	275,900		3,326,200	0.02	0.02
j. On deposit with states	54,628,537				54,628,537	52,077,026	2,551,511		54,628,537	0.34	0.34
k. On deposit with other regulatory bodies	443,428,741				443,428,741	472,673,313	(29,244,572)		443,428,741	2.72	2.73
l. Pledged as collateral to FHLB (including assets backing funding agreements)											
m. Pledged as collateral not captured in other categories	1,261,489,439				1,261,489,439	1,214,644,065	46,845,374		1,261,489,439	7.74	7.76
n. Other restricted assets	422,289,185				422,289,185	430,052,906	(7,763,721)		422,289,185	2.59	2.60
o. Total restricted assets	$ 2,185,162,102	$	$	$	$ 2,185,162,102	$ 2,172,497,610	$ 12,664,492	$	$ 2,185,162,102	13.43 %	13.47 %

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Reinsurance	$ 1,260,214,439	$	$	$	$ 1,260,214,439	$ 1,213,369,065	$ 46,845,374	$ 1,260,214,439	7.73 %	7.75 %
LOC Facilities	1,275,000				1,275,000	1,275,000	–	1,275,000	0.01	0.01
Total	$ 1,261,489,439	$	$	$	$ 1,261,489,439	$ 1,214,644,065	$ 46,845,374	$ 1,261,489,439	7.74 %	7.76 %

Notes to the Financial Statements

5. Investments (Continued)

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Statutory Restricted Assets - Canada	$ 345,506,799	$	$	$	$ 345,506,799	$ 359,541,694	$ (14,034,895)	$ 345,506,799	2.12 %	2.13 %
Statutory Restricted Assets - France	73,306,386				73,306,386	66,637,212	6,669,174	73,306,386	0.45	0.45
Statutory Restricted Assets - Japan	3,476,000				3,476,000	3,874,000	(398,000)	3,476,000	0.02	0.02
Total	$ 422,289,185	$	$	$	$ 422,289,185	$ 430,052,906	$ (7,763,721)	$ 422,289,185	2.59 %	2.60 %

(4) Collateral received and reflected as assets within the reporting entity's financial statements - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	126	
(2) Aggregate amount of investment income	$ 5,627,840	$

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company has no impairment in Joint Ventures, Partnerships or Limited Liability Companies in 2021.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

B. Total Amount Excluded - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

(1) Change between years by tax character

	2021			2020			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	$ 314,655,443	$ 3,272,205	$ 317,927,648	$ 316,044,914	$ 4,564,315	$ 320,609,229	$ (1,389,471)	$ (1,292,110)	$ (2,681,581)
(b) Statutory valuation allowance adjustments	–	–	–	–	–	–	–	–	–
(c) Adjusted gross deferred tax assets (1a - 1b)	314,655,443	3,272,205	317,927,648	316,044,914	4,564,315	320,609,229	(1,389,471)	(1,292,110)	(2,681,581)
(d) Deferred tax assets nonadmitted	–	–	–	9,421,757	–	9,421,757	(9,421,757)	–	(9,421,757)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 314,655,443	$ 3,272,205	$ 317,927,648	$ 306,623,157	$ 4,564,315	$ 311,187,472	$ 8,032,286	$ (1,292,110)	$ 6,740,176
(f) Deferred tax liabilities	5,996,849	154,936,843	160,933,692	7,115,852	105,482,509	112,598,361	(1,119,003)	49,454,334	48,335,331
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 308,658,594	$ (151,664,638)	$ 156,993,956	$ 299,507,305	$ (100,918,194)	$ 198,589,111	$ 9,151,289	$ (50,746,444)	$ (41,595,155)

Notes to the Financial Statements

9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

	2021			2020			Change		
	(1) Ordinary	(2) Capital	(3) Total (Col 1+2)	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)	(7) Ordinary (Col 1-4)	(8) Capital (Col 2-5)	(9) Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 72,795,192	$ –	$ 72,795,192	$ 12,951,381	$ –	$ 12,951,381	$ 59,843,811	$ –	$ 59,843,811
(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 (lesser of 2(b)1 and 2(b)2 below)	91,293,614	–	91,293,614	185,637,730	–	185,637,730	(94,344,116)	–	(94,344,116)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	91,293,614	–	91,293,614	185,637,730	–	185,637,730	(94,344,116)	–	(94,344,116)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	736,421,091	XXX	XXX	692,228,424	XXX	XXX	44,192,667
(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	150,566,637	3,272,205	153,838,842	108,034,046	4,564,315	112,598,361	42,532,591	(1,292,110)	41,240,481
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 314,655,443	$ 3,272,205	$ 317,927,648	$ 306,623,157	$ 4,564,315	$ 311,187,472	$ 8,032,286	$ (1,292,110)	$ 6,740,176

(3) Ratio used as basis of admissibility

The ratio used to determine recovery period and threshold limitation in the table 2b(1) above and the amount of adjusted capital and surplus used to determine recovery period and threshold in the table 2b(2) above at December 31, 2021 and 2020 were as follows:

	2021	2020
(a) Ratio percentage used to determine recovery period and threshold limitation amount	320.000 %	332.000 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 4,909,473,939	$ 4,614,856,163

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2021		2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) Ordinary (Col. 1-3)	(6) Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 314,655,443	$ 3,272,205	$ 316,044,914	$ 4,564,315	$ (1,389,471)	$ (1,292,110)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	– %	– %	– %	– %	– %	– %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 314,655,443	$ 3,272,205	$ 306,623,157	$ 4,564,315	$ 8,032,286	$ (1,292,110)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	– %	– %	– %	– %	– %	– %

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? No

B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not Applicable

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1) 2021	(2) 2020	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 76,898,803	$ 1,861,392	$ 75,037,411
(b) Foreign	23,112,527	52,195,208	(29,082,681)
(c) Subtotal	$ 100,011,330	$ 54,056,600	$ 45,954,730
(d) Federal income tax on net capital gains	19,174,910	18,445,000	729,910
(e) Utilization of capital loss carry-forwards	–	–	–
(f) Other	(36,248,277)	(15,770,626)	(20,477,651)
(g) Federal and foreign income taxes incurred	$ 82,937,963	$ 56,730,974	$ 26,206,989

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 2021	(2) 2020	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 96,046,157	$ 87,713,967	$ 8,332,190
(2) Unearned premium reserve	67,406,203	71,521,880	(4,115,677)
(3) Policyholder reserves	–	–	–
(4) Investments	50,619,822	30,981,659	19,638,163
(5) Deferred acquisition costs	–	–	–
(6) Policyholder dividends accrual	–	–	–
(7) Fixed assets	2,802,387	3,661,534	(859,147)
(8) Compensation and benefits accrual	20,161,287	19,269,870	891,417
(9) Pension accrual	3,126,810	2,220,817	905,993
(10) Receivables - nonadmitted	673,495	625,196	48,299
(11) Net operating loss carry-forward	–	–	–
(12) Tax credit carry-forward	55,187,250	76,668,516	(21,481,266)
(13) Other (including items less than 5% of total ordinary tax assets)*	18,632,032	23,381,475	(4,749,443)
(99) Subtotal	$ 314,655,443	$ 316,044,914	$ (1,389,471)
(b) Statutory valuation allowance adjustment	–	–	–
(c) Nonadmitted	–	9,421,757	(9,421,757)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 314,655,443	$ 306,623,157	$ 8,032,286
(e) Capital			
(1) Investments	$ 3,272,205	$ 4,564,315	$ (1,292,110)
(2) Net capital loss carry-forward	–	–	–
(3) Real estate	–	–	–
(4) Other (including items <5% of total capital tax assets)	–	–	–
(99) Subtotal	$ 3,272,205	$ 4,564,315	$ (1,292,110)
(f) Statutory valuation allowance adjustment	–	–	–
(g) Nonadmitted	–	–	–
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	3,272,205	4,564,315	(1,292,110)
(i) Admitted deferred tax assets (2d + 2h)	$ 317,927,648	$ 311,187,472	$ 6,740,176

	(1) 2021	(2) 2020	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	$ 2,510,318	$ 3,855,195	$ (1,344,877)
(2) Fixed assets	3,486,531	3,215,826	270,705
(3) Deferred and uncollected premium	–	–	–
(4) Policyholder reserves	–	–	–
(5) Other (including items <5% of total ordinary tax liabilities)	–	44,831	(44,831)
(99) Subtotal	$ 5,996,849	$ 7,115,852	$ (1,119,003)
(b) Capital			
(1) Investments	$ 149,229,964	$ 99,775,630	$ 49,454,334
(2) Real estate	–	–	–
(3) Other (including items <5% of total capital tax liabilities)	5,706,879	5,706,879	–
(99) Subtotal	$ 154,936,843	$ 105,482,509	$ 49,454,334
(c) Deferred tax liabilities (3a99 + 3b99)	$ 160,933,692	$ 112,598,361	$ 48,335,331
4. Net deferred tax assets/liabilities (2i - 3c)	$ 156,993,956	$ 198,589,111	$ (41,595,155)

	(1) 2021	(2) 2020	(3) Change (1-2)
* Items >5% of total ordinary tax assets included in Other			
Loss Reserve Discount Transition Adjustment	$ 4,005,975	$ 5,007,469	$ (1,001,494)

Notes to the Financial Statements

9. Income Taxes (Continued)

	December 31, 2021	December 31, 2020	Bal. Sheet Change
Total deferred tax assets	317,927,648	320,609,229	(2,681,581)
Total deferred tax liabilities	(160,933,692)	(112,598,361)	(48,335,331)
Net deferred tax assets/liabilities	156,993,956	208,010,868	(51,016,912)
Statutory valuation allowance adjustment	-	-	-
Net deferred tax assets/liabilities after SVA	156,993,956	208,010,868	(51,016,912)
Tax effect of unrealized (gains)/losses			30,336,247
Prior Year Adjustments			-
Unrealized Translation Adjustment			1,645,210
Statutory valuation allowance adjustment allocated to unrealized (+)			
Other intraperiod allocation of deferred tax movement			
Change in net deferred income tax [(charge)/benefit]	156,993,956	208,010,868	(19,035,455)

D. Among the More Significant Book to Tax Adjustments

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes including realized capital gains / losses. The significant items causing this difference are as follows:

	2021	Effective Tax Rate
Income Before Taxes (including all realized capital gains / (losses))	$ 111,039,366	21.00 %
Tax Exempt Interest	(5,753,388)	-1.09
Dividend Received Deduction	(1,216,409)	-0.23
Foreign tax credits	(24,636,919)	-4.66
Foreign taxes	23,112,527	4.37
Change in nonadmitted assets	1,428,223	0.27
True-Up Tax Return	2,314,200	0.44
Interest on IRS audit	(170,487)	-0.03
Intercompany Dividend	(3,150,000)	-0.60
Low Income Housing Tax Credit	–	–
Effect of tax rate change	–	–
Valuation Allowance	–	–
Other	(993,695)	-0.19
Total	$ 101,973,418	19.29 %

	2021	Effective Tax Rate
Federal and foreign income taxes incurred	$ 82,937,963	15.69 %
Change in net deferred income taxes	19,035,455	3.60
Total statutory income taxes	$ 101,973,418	19.29 %

E. Operating Loss and Tax Credit Carryforwards

(1)

- At December 31, 2021, the Company had net operating loss carry-forwards expiring through the year 2041 of: $0.
- At December 31, 2021, the Company had capital loss carry-forwards expiring through the year 2026 of: $0.
- At December 31, 2021, the Company had an AMT credit carry-forward, which is fully refundable by 2021, in the amount of: $0.
- At December 31, 2021, the Company had foreign tax credit carry-forwards expiring through the year 2031 of: $55,187,250.
- At December 31, 2021, the Company had general business tax credit carry-forwards expiring through the year 2041 of: $0.

(2) Income tax expense available for recoupment

	Ordinary	Capital	Total
2019	$ –	$ –	$ –
2020	–	2,794,073	2,794,073
2021	50,948,855	19,052,264	70,001,119

(3) Deposits admitted under IRS Code Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

(1) The Company files a Consolidated Federal Income Tax Return with Alleghany Corporation.

(2) The method of allocation among companies is subject to written agreement, approved by the Board of Directors, whereby allocation is made primarily on a separate return basis with current credit for net losses. However, the Company's allocation of current tax benefit related to tax attribute utilization is limited to the lesser of Transatlantic Holdings subgroup's utilization or the Alleghany consolidated group's utilization.

G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable

Notes to the Financial Statements

9. Income Taxes (Continued)

H. Repatriation Transition Tax (RTT)

The Company has a repatriation transition tax liability of $0 to be paid through 2024.

I. Alternative Minimum Tax (AMT) Credit

		Amount
(1)	Gross AMT credit recognized as:	
	a. Current year recoverable	$ –
	b. Deferred tax asset (DTA)	–
(2)	Beginning balance of AMT credit carryforward	–
(3)	Amounts recovered	107,281
(4)	Adjustments	(107,281)
(5)	Ending balance of AMT credit carryforward (5=2-3-4)	$ –
(6)	Reduction for sequestration	–
(7)	Nonadmitted by reporting entity	–
(8)	Reporting entity ending balance (8=5-6-7)	$ –

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationship

The Company is a wholly-owned subsidiary of Transatlantic Holdings, Inc. (“THI”), a Delaware corporation, which, in turn, is a wholly-owned subsidiary of Alleghany, a publicly-traded company incorporated in Delaware.

TransRe London Limited (“TRL”) is a wholly-owned subsidiary of the Company.

TransRe London Services Limited (“TLS”) is a wholly-owned subsidiary of the Company.

Calpe Insurance Company Limited (“Calpe”) is a wholly-owned subsidiary of the Company.

Fair American Insurance and Reinsurance Company (“FAIRCO”) is a wholly-owned subsidiary of the Company.

Fair American Select Insurance Company (“FASIC”) is a wholly-owned subsidiary of the Company.

Orien Risk Analysts, Inc is a wholly-owned subsidiary of the Company.

Roundwood Asset Management LLC (“Roundwood”) is a wholly-owned subsidiary of Alleghany, which, in turn, is an affiliate of the Company.

TRelMCo Limited is a wholly-owned subsidiary of THI, which, in turn, is an affiliate of the Company.

TransRe Europe S.A. ("TRESA") is a wholly-owned subsidiary of the Company.

TransRe Underwriting Managers Agency Ltd. (“TRUMA”) is a wholly-owned subsidiary of THI, which, in turn is an affiliate of the Company.

B. Detail of Related Party Transactions - Not Applicable

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. Amounts Due to or from Parent, Subsidiaries, and Affiliates

As of December 31, 2021, the Company reported $8,558,799 due from TRL, $2,933,662 due from TRelMCo, $2,286,064 due from FAIRCO, $214,183 due from other subsidiaries,
and $2,447,317 was due to THI, $222,162 due to FASIC.

E. In 2021 and 2020, the Company provided certain management services to FAIRCO. The Company was a party to a Management Agreement with FAIRCO, which allocated costs for these services to FAIRCO. The Company charged FAIRCO $4,095,707 and $1,047,792 for these services in 2021 and 2020, respectively.

In 2021 and 2020, the Company received certain management services for its London operations from TransRe London Services, Ltd., a subsidiary of the Company. The Company was a party to a management agreement with TransRe London Services, Ltd., which allocated costs for these services to the Company. The Company was charged $4,880,949 and $4,087,652 for these services in 2021 and 2020, respectively.

In 2021 and 2020, the Company received certain management services for its European operations from TransRe Europe, S.A., an affiliate of the Company. The Company was a party to a management agreement with TransRe Europe, S.A., which allocated costs for these services to the Company. The Company was charged $3,633,731 and $4,064,630 for these services in 2021 and 2020, respectively.

F. Guarantees or Contingencies for Parent, Subsidiaries, and Affiliates

Effective July 1, 2019, the Company entered into a Capital Support Guarantee Agreement with TRESA, whereby, during the term of the agreement, the Company agreed to cause TRESA to have at all times regulatory capital in an amount no less than 120% of the minimum solvency capital requirement as calculated in accordance with the requirements set forth by the regulatory authority responsible for the prudential regulation and supervision of TRESA, the provisions of the Solvency II Directive, the Commission Delegated Regulation and implementing Regulations supporting the Solvency II Directive and the Guidelines published by EIOPA.

Effective January 3, 2017, the Company entered into a Capital Support Guarantee Agreement with Calpe, whereby, during the term of the agreement, the Company agreed to cause Calpe to have at all times regulatory capital in an amount no less than a minimum solvency capital requirement as calculated in accordance with the requirements set forth by the regulatory authority responsible for the supervision of Calpe. This agreement replaced in its entirety the previous Capital Support Guarantee Agreement, dated October 3, 2016, between the Company and Calpe.

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

Effective December 14, 2015, the Company entered into a Capital Support Guarantee Agreement with TRL, whereby, during the term of the agreement, the Company agreed to cause TRL to have at all times regulatory capital in an amount no less than 120% of the minimum solvency capital requirement as calculated in accordance with the requirements set forth by the regulatory authority responsible for the prudential regulation and supervision of TRL, the provisions of the Solvency II Directive, the Commission Delegated Regulation and implementing Regulations supporting the Solvency II Directive and the Guidelines published by EIOPA. This agreement replaced in its entirety the previous Capital Support Guarantee Agreement, dated November 17, 2014, between the Company and TRL.

G. All outstanding shares of the Company are owned by its Parent, THI.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments

(1) Balance sheet value (admitted and nonadmitted) all SCAs (except 8b(i) entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$	$	$
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	$	$	$
c.	SSAP No. 97 8b(iii) Entities				
	Orien Risk Analyst, Inc.	100.00 %	$ 12,777,335	$	$ 12,777,335
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 12,777,335	$	$ 12,777,335
d.	SSAP No. 97 8b(iv) Entities				
	TransRe Europe S.A.	100.00 %	$ 375,193,875	$ 375,193,875	$
	TransRe London Limited	100.00	560,472,826	560,472,826	
	Calpe Insurance Company Limited	100.00	43,928,928	43,928,928	
	El Sol Del Paraguay Cia De Seguros Y Reaseguros, S.A.	23.08	960,775		960,775
	Total SSAP No. 97 8b(iv) Entities	XXX	$ 980,556,404	$ 979,595,629	$ 960,775
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	$ 993,333,739	$ 979,595,629	$ 13,738,110
f.	Aggregate Total (a+e)	XXX	$ 993,333,739	$ 979,595,629	$ 13,738,110

(2) NAIC filing response information

	SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received (Yes/No)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Yes/No)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities			$			
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities			$			
c.	SSAP No. 97 8b(iii) Entities						
	Orien Risk Analyst, Inc.	S1	02/19/2019	$	YES	N	I
	Total SSAP No. 97 8b(iii) Entities			$			
d.	SSAP No. 97 8b(iv) Entities						
	TransRe Europe S.A.	S2	06/28/2021	$ 434,757,214	YES	NO	I
	TransRe London Limited	S2	06/28/2021	590,788,794	YES	NO	I
	Calpe Insurance Company Limited	S2	06/28/2021	50,518,417	YES	NO	I
	El Sol Del Paraguay Cia De Seguros Y Reaseguros, S.A.	S2	08/03/2018		YES	NO	I
	Total SSAP No. 97 8b(iv) Entities			$ 1,076,064,425			
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)			$ 1,076,064,425			
f.	Aggregate Total (a+e)			$ 1,076,064,425			

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

N. Investment in Insurance SCAs - Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

Notes to the Financial Statements

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) Effective January 23, 2017, the Company became a member of the Federal Home Loan Bank (FHLB) of New York. Through its membership, the Company has conducted business activity with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as $823,992,974. The Company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	3,326,200	3,326,200	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 3,326,200	$ 3,326,200	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	3,050,300	3,050,300	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 3,050,300	$ 3,050,300	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$		

(b) Membership stock (class A and B) eligible and not eligible for redemption

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 3,326,200	$	$	$	$	$ 3,326,200

(3) Collateral pledged to FHLB - Not Applicable

(4) Borrowing from FHLB - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - Not Applicable

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans

Certain of the Company's employees are covered by qualified defined contribution plans of the Company. The Company's net expense for the plans was $659,896 and $706,016 for 2021 and 2020, respectively.

As part of the management agreement with TransRe London Services, Ltd., the Company is charged for defined contribution plan costs associated with the management services provided to the Company. The Company was charged $193,733 and $158,813 in 2021 and 2020, respectively.

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans

The Company's employees participate in benefit plans administered by its parent company, THI, including a noncontributory defined benefit pension plan and defined contribution plans. In addition, the Company provides certain post-retirement benefits to retired employees through a plan sponsored by THI. The Company has no legal obligation for benefits under the plans. THI charges the Company for the expenses of the Company's plan participants. The Company's net expense for the defined benefit pension plan was ($303,560) and $6,291,152 for 2021 and 2020, respectively, for the defined contribution plans was $12,948,744 and $6,546,058 for 2021 and 2020, respectively, and for the other post-retirement benefit plan was $313,616 and $232,848 for 2021 and 2020, respectively.

Company employees participate in THI's long term incentive compensation plans, which are cash-based plans which provide equity-like incentives to key employees. Expenses relating to long term compensation plans totaled $23,436,994 and $35,504,721 in 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences - Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. The Company has 1,208,331 shares authorized, 1,208,331 shares issued and 1,208,331 shares outstanding.

B. Dividend Rate of Preferred Stock - Not Applicable

C. The Company may not declare or distribute any dividend to shareholders which, together with all dividends declared or distributed by it during the next preceding twelve months, exceeds the lesser of ten percent of its surplus to policyholders as shown on the most recent filed statement, or 100 percent of adjusted net investment income during that period without prior approval from the domiciliary commissioner.

D. The table below provides the details and dates of dividend payments made.

Date Paid	Amount	
February 16, 2021	$ 72,500,000	Ordinary
May 10, 2021	$ 72,500,000	Ordinary
August 11, 2021	$ 72,500,000	Ordinary
November 9, 2021	$ 72,500,000	Ordinary
Total	$ 290,000,000	

E. Within the limitations of (C) above, $108,510,031 may be paid as ordinary dividends to stockholders, an amount equal to the adjusted net investment income of the Company at December 31, 2021.

F. Surplus Restrictions - Not Applicable

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

I. Changes in Special Surplus Funds - Not Applicable

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $121,802,456.

K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

Contingent commitments exist with respect to reinsurance ceded, which would become liabilities of the Company in the event assuming reinsurers were unable to meet their obligations.

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company has total open commitments to various limited partnerships in the amount $32,098,093.

B. Assessments - Not Applicable

C. Gain Contingencies - Not Applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

E. Product Warranties - Not Applicable

F. Joint and Several Liabilities - Not Applicable

G. All Other Contingencies

The Company is the party to pending litigation and claims in connection with the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes, and other matters are not considered material in relation to the financial position of the Company.

15. Leases

A. Lessee Operating Lease

None

(1) Leasing arrangements

The Company leases office facilities and equipment under various non-cancelable operating leases. Certain rental commitments have renewal options which are subject to adjustment in future periods. Rental expenses for 2021 were approximately $11,590,089.

(2) For leases having initial or remaining noncancelable lease terms in excess of one year

(a) Minimum aggregate rental commitments at year end

As of December 31, 2021, future minimum rental payments are as follows (dollars in thousands):

Notes to the Financial Statements

15. Leases (Continued)

	Year Ending December 31	Operating Leases
1.	2022	$ 11,780
2.	2023	10,850
3.	2024	10,494
4.	2025	9,645
5.	2026	8,705
6.	Total	$ 24,593

Thereafter years: $24,593

(3) For 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 - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - 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 - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

The Company measures common stocks at fair value on the Statements of Admitted Assets, Liabilities and Policyholders' Surplus. The Company also measures the fair value of certain assets, generally quarterly, annually, or when events or changes in circumstances indicate that the carrying amount of the asset may not be recoverable. These assets primarily include bonds, which are carried on the Statement of Admitted Assets, Liabilities and Policyholders' Surplus at amortized cost. The Company records bonds at fair value if they are classified as NAIC rated 3-6, and they will be carried at the lower of amortized cost or fair value.

Fair value is defined as the price that would be received upon the sale of an asset or paid to transfer a liability in an orderly transaction between willing, able and knowledgeable market participants at the measurement date. Fair value measurements are not adjusted for transaction costs. In addition, a three-tiered hierarchy for inputs is used in management's determination of fair value of financial instruments that emphasizes the use of observable inputs over the use of unobservable inputs by requiring that the observable inputs be used when available. Observable inputs are market participant assumptions based on market data obtained from sources independent of the reporting entity. Unobservable inputs are the reporting entity's own assumptions about market participant assumptions based on the best information available under the circumstances. In assessing the appropriateness of using observable inputs in making fair value determinations, the Company considers whether the market for a particular security is "active" or not based on all the relevant facts and circumstances. A market may be considered to be inactive if there are relatively few recent transactions or if there is a significant decrease in market volume. Furthermore, the Company considers whether observable transactions are "orderly" or not. The Company does not consider a transaction to be orderly if there is evidence of a forced liquidation or other distressed condition, and as such, little or no weight is given to that transaction as an indicator of fair value.

Although the Company is responsible for the determination of the value of the financial assets and the supporting methodologies and assumptions, it employs third party valuation service providers to gather, analyze and interpret market information and derive fair values based upon relevant methodologies and assumptions for individual instruments. When those providers are unable to obtain sufficient market observable information upon which to estimate the fair value for a particular security, fair value is determined either by requesting a quote, which is generally non-binding, from brokers who are knowledgeable about these securities or by employing widely accepted internal valuation models.

Valuation service providers typically obtain data about market transactions and other key valuation model inputs from multiple sources and, through the use of widely accepted internal valuation models, provide a single fair value measurement for individual securities. The inputs used by the valuation service providers include, but are not limited to, market prices from recently completed transactions and transactions of comparable securities, interest rate yield curves, credit spreads, currency rates, and other market observable information, as applicable. The valuation models take into account, among other things, market observable information as of the measurement date as well as the specific attributes of the security being valued including its term, interest rate, credit rating, industry sector, and when applicable, collateral quality and other issue or issuer specific information. When market transactions or other market observable data is limited, the extent to which judgment is applied in determining fair value is greatly increased.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: U.S. Governments	$	$ 1,426,998,319	$	$	$ 1,426,998,319
	Bonds: All Other Government		825,611,676			825,611,676
	Bonds: States, territories and possessions		222,767,591			222,767,591
	Bonds: Political subdivisions of states, territories and possessions		169,043,029			169,043,029
	Bonds: Special revenue and special assessment obligations of all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions		1,099,120,475			1,099,120,475
	Bonds: Industrial and Miscellaneous		2,137,111,759	660,529,238		2,797,640,997
	Bonds: Loan-Backed and Structured		2,576,412,828	908,979,367		3,485,392,195
	Common and Preferred Stocks: Industrial and Miscellanous	1,764,194,357	3,326,200	1,291,998		1,768,812,555
	Total Short-term investments		39,995,006			39,995,006
	Total Other Invested Assets			146,352,560	154,665,388	301,017,948
	Total Mortgage Loans			333,327,415		333,327,415
	Total assets at fair value/NAV	$ 1,764,194,357	$ 8,500,386,883	$ 2,050,480,578	$ 154,665,388	$ 12,469,727,206
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

(2) Fair value measurements in Level 3 of the fair value hierarchy

During 2021, there were $52.0 million transfer out of Level 3. The transfers of $32.6 million of Loan-Backed and Structured securities, $16.1 million of Industrial and Miscellaneous and $3.3 million of Preferred Stocks out of level 3 were the result of an increase in the observability of significant valuation inputs.

	Description	Beginning balance as of 01/01/2021	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a.	Assets										
	Bonds: Loan-Backed and Structured	$ 581,867,747	$	$ (32,611,445)	$ 430,038	$ 5,148,678	$ 522,692,758	$	$ –	$ (168,548,407)	$ 908,979,369
	Bonds: Industrial and Miscellaneous	649,306,907		(16,041,670)	(75,825)	(21,502,771)	137,693,724		(8,685,347)	(80,165,780)	660,529,238
	Equities: Common and Preferred Stocks	4,342,298		(3,326,200)			275,900				1,291,998
	Other Invested Assets	121,365,637			(28,417)	12,977,740	18,954,413			(6,916,813)	146,352,560
	Commercial Mortgage Loans	470,269,181					17,396,972		(154,338,738)		333,327,415
	Total assets	$ 1,827,151,770	$	$ (51,979,315)	$ 325,796	$ (3,376,353)	$ 697,013,767	$	$ (163,024,085)	$ (255,631,000)	$ 2,050,480,580
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

(3) The Company determines transfers into and out of Level 3 at the beginning of the quarterly reporting period.

(4) Assets recorded at fair value in the Statements of Admitted Assets, Liabilities and Policyholders' Surplus are measured and classified in a hierarchy for disclosure purposes consisting of three "levels" based on the observability of inputs available in the marketplace used to measure the fair values as discussed below:

"Level 1" - Valuations are based on unadjusted quoted prices in active markets that the Company has the ability to access for identical, unrestricted assets, and do not involve any meaningful degree of judgment. An active market is defined as a market where transactions for the financial instrument occur with sufficient frequency and volume to provide pricing information on an ongoing basis.The Company's Level 1 assets include actively traded listed common stocks and mutual funds (which are included on the Statements of Admitted Assets, Liabilities and Policyholders' Surplus in common stocks).

"Level 2" - Valuations are based on direct and indirect observable inputs other than quoted market prices included in Level 1. Level 2 inputs include quoted prices for similar assets in active markets and inputs other than quoted prices that are observable for the asset, such as the terms of the security and market-based inputs. Terms of the security include coupon, maturity date, and any special provisions that may, for example, enable the investor, at its election, to redeem the security prior to its scheduled maturity date. Market-based inputs include interest rates and yield curves that are observable at commonly quoted intervals and current credit rating(s) of the security.The Company's Level 2 assets generally include short-term investments and most debt securities.

"Level 3" - Valuations are based on techniques that use significant inputs that are unobservable. The valuation of Level 3 assets requires the greatest degree of judgment. These measurements may be made under circumstances in which there is little, if any, market activity for the asset. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment. In making the assessment, the Company considers factors specific to the asset. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the level in the fair value hierarchy within which the fair value measurement is classified is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Some Level 3 valuations are based entirely on non-binding broker quotes.The Company's Level 3 assets principally include certain fixed income securities such as loan-backed and structured securities, industrial and miscellaneous bonds, and commercial mortgage loans.

Mortgage and asset-backed securities are initially valued at the transaction price. Subsequently, the Company uses widely accepted valuation practices that produce a fair value measurement by comparison to transactions in similarly structured instruments, use of discounted cash flows, or option adjusted spread analyses. Unobservable inputs, significant to the measurement and valuation of mortgage and asset-backed securities, include assumptions about prepayment speed and collateral performance, including default, delinquency and loss severity rates. Significant changes to any one of these inputs, or combination of inputs, could significantly change the fair value measurement for these securities.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

The impact of prepayment speeds on fair value is dependent on a number of variables including whether the securities were purchased at a premium or discount. A decrease in interest rates generally increases the assumed rate of prepayments, and an increase in interest rates generally decreases the assumed speed of prepayments. Increased prepayments increase the yield on securities purchased at a discount, and reduce the yield on securities purchased at a premium. In a decreasing prepayment environment, yields on securities purchased at a discount are reduced but are increased for securities purchased at a premium. Changes in default assumptions on underlying collateral are generally accompanied by directionally similar changes in other collateral performance factors, but generally result in a directionally opposite change in prepayment assumptions.

Common stocks are initially valued at the transaction price. Subsequently, fair value is based on the performance of the portfolio of investments or results of operations of the investee, as derived from their financial statements. Significant improvements or disruptions in the financial markets may result in directionally similar or opposite changes to the portfolio of the investee, depending on how management of the investee has correlated the portfolio of investments to the market. Also, any changes made by the investee to the investment strategy of the private equity investment could result in significant changes to fair value that have a positive or negative correlation to the performance observed in the equity markets. For those investments whose performance is based on the results of operations within a specific industry, significant events impacting that industry could materially impact fair value. Also, decisions and changes to strategy made by management of the investee could result in positive or negative outcomes, which could significantly impact the results of operations of the investee and subsequently fair value. Common stocks of parents, subsidiaries and affiliates are valued at the statutory surplus of the entity as of the reporting date.

The Company employs specific control processes to determine the reasonableness of the fair values of its financial assets and liabilities. The Company's processes are designed to ensure that the values received or internally estimated are accurately recorded and that the data inputs and the valuation techniques utilized are appropriate, consistently applied, and that the assumptions are reasonable and consistent with the objective of determining fair value. The Company assesses the reasonableness of individual security values received from valuation service providers through various analytical techniques. In addition, the Company validates the reasonableness of fair values by comparing information obtained from the Company's valuation service providers to other third party valuation sources for selected securities. The Company also validates prices obtained from brokers for selected securities through reviews by those who have relevant expertise and who are independent of those charged with executing investing transactions.

In addition to such procedures, the Company reviews the reasonableness of its classification of securities within the three-tiered hierarchy to ensure that the classification is consistent with statutory accounting practices.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 10,026,574,282	$ 9,810,326,317	$	$ 8,457,065,677	$ 1,569,508,605	$	$
Common and Preferred Stocks	1,768,812,555	1,768,812,555	1,764,194,357	3,326,200	1,291,998		
Short-term Investments	39,995,006	39,995,006		39,995,006			
Other Invested Assets	301,017,948	301,017,948			146,352,560	154,665,388	
Commercial Mortgage Loans	333,327,415	333,327,415			333,327,415		

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV

Investments reported at NAV include certain of the Company's investments in mutual funds and limited liability companies. As of December 31, 2021 the Company does not believe sales of these assets would occur at amounts different than the NAV per share.

21. Other Items

A. Unusual or Infrequent Items

The recent COVID-19 global pandemic (the "Pandemic") has significantly disrupted many aspects of society, as well as financial markets, and has caused widespread business interruption. The Company cannot reasonably estimate the length or severity of the Pandemic, or the extent to which the related disruption may adversely impact its results of operations, financial position and cash flows. Adverse impacts from the Pandemic in future periods may include reinsurance and insurance losses and realized and unrealized losses in the Company's investment portfolio and receivables. The Company has recorded its best estimate of Pandemic losses as of December 31, 2021.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

For all insurance and reinsurance risks, except for amounts related to the below, Fair American Insurance and Reinsurance Company has a 90% Quota Share Reinsurance Agreement with Transatlantic Reinsurance Company.

Effective July 1, 2021, Fair American Insurance and Reinsurance Company entered into an assumed 100% quota share reinsurance agreement covering certain lines of business and a catastrophe excess of loss reinsurance agreement covering the same lines of business with the Japanese branch of Transatlantic Reinsurance Company. Effective July 1, 2021, this affiliated assumed business was 100% retroceded to Transatlantic Reinsurance Company.

Effective June 30, 2021, Fair American Insurance and Reinsurance Company entered into an assumed 75% whole account quota share reinsurance agreement and, effective July 1, 2021, an excess of loss reinsurance agreement covering certain lines of business, with the Australian branch of Transatlantic Reinsurance Company. Effective June 30, 2021, this affiliated assumed business was 100% retroceded to Transatlantic Reinsurance Company.

D. Business Interruption Insurance Recoveries - Not Applicable

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

Notes to the Financial Statements

21. Other Items (Continued)

F. Subprime-Mortgage-Related Risk Exposure

(1) Quarterly, the Company assesses the projected cash flows for loan-backed and structured securities in accordance with its accounting policy for other-than-temporary impairments, and records a realized capital loss on the Statement of Income if the present value of projected cash flows for a security is less than the security's amortized cost. The Company did not recognize any other-than-temporary impairments with respect to loan-backed and structured securities with subprime exposure during 2021.

(2) Direct exposure through investments in subprime mortgage loans - Not Applicable

(3) Direct exposure through other investments - Not Applicable

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Insurance-Linked Securities (ILS) Contracts

In March 2019, the Company issued a second catastrophe bond through the issuer, Bowline Re Ltd. with a maturity date of March 20, 2023. The aggregate maximum proceeds the Company will receive as the ceding reinsurer is $250 million.

In May 2018, the Company issued a catastrophe bond through the issuer, Bowline Re Ltd. with a maturity date of May 23, 2022. The aggregate maximum proceeds the Company will receive as the ceding reinsurer is $250 million.

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

On February 17, 2022, the Company paid a $72.5 million dividend to its Parent, THI.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company does not have an unsecured aggregate recoverable for loss, paid and unpaid including IBNR, loss adjustment expenses and unearned premium with any individual reinsurers, authorized or unauthorized, that exceeds 3% of the Company's policyholders surplus.

B. Reinsurance Recoverable in Dispute - Not Applicable

C. Reinsurance Assumed and Ceded

(1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 244,271,833	$ 75,177,775	$ 4,829,979	$ 197,608	$ 239,441,854	$ 74,980,167
b. All other	1,447,451,095	371,402,875	81,983,379	16,520,666	1,365,467,716	354,882,209
c. Total	$ 1,691,722,928	$ 446,580,650	$ 86,813,358	$ 16,718,274	$ 1,604,909,570	$ 429,862,376
d. Direct unearned premium reserve			$			

(2) The additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this statement as a result of existing contractual arrangements is accrued as follows:

Reinsurance

	Direct	Assumed	Ceded	Net
a. Contingent commission	$	$ 8,138,929	$ 3,868,363	$ 4,270,566
b. Sliding scale adjustments		(34,543,810)	(263,845)	(34,279,965)
c. Other profit commission arrangements				
d. Total	$	$ (26,404,881)	$ 3,604,518	$ (30,009,399)

(3) Risks attributed to each of the company's protected cells - Not Applicable

D. Uncollectible Reinsurance

The Company did not have any uncollectible reinsurance in 2021.

E. Commutation of Ceded Reinsurance

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

The Company entered into six commutations of ceded reinsurance during 2021. The amounts represented within the statement of income are reflected below:

Notes to the Financial Statements

23. Reinsurance (Continued)

	Amount
(1) Losses incurred	$ 1,476,476
(2) Loss adjustment expenses incurred	
(3) Premiums earned	(2,195,000)
(4) Other	
(5) Company	
HORSESHOE RE LTD	$ (1,780,000)
AEOLUS RE LTD	866,000
AEOLUS RE LTD	1,299,000
AEOLUS RE LTD	1,335,000
KINESIS REINS I LIMITED	(415,000)
AEOLUS RE LTD	(2,023,524)

F. Retroactive Reinsurance

(1) Retroactive reinsurance agreements that transfer liabilities for losses that have already occurred and that will generate special surplus transactions

In 2019, the Company entered into a retroactive reinsurance agreement covering development on a court verdict. As this is reinsuring an event that has already occurred, this has been recorded as retroactive reinsurance.

In 2016, the Company entered into an excess of loss casualty treaty with Crum & Foster with an effective date of December 15, 2015 through December 15, 2017. The treaty was entered into six months after the effective date and requires retroactive accounting treatment.

In 2014, the Company entered into a Loss Portfolio Transfer with a risk retention group ("RRG"). The assumption covers known hospital professional liability claims through 2010, including losses incurred but not reported claims on occurrence coverage policies for years 1978 through 2012. Limits of liability do not reinstate. The following table presents information about the Loss Portfolio Transfer as of December 31, 2021. All liabilities have been paid, and the total gain recognized through unassigned funds is $17.7 million.

(a) Reserves transferred

The following table presents information about the Loss Portfolio Transfer as of December 31, 2021:

	Reported Company	
	Assumed	Ceded
1. Initial reserves	$ 60,100,099	$
2. Adjustments - prior year(s)	(51,172,460)	
3. Adjustment - current year	(12,279)	
4. Current total	$ 8,915,360	$

(b) Consideration paid or received

	Assumed	Ceded
1. Initial consideration	$ 66,319,200	$
2. Adjustments - prior year(s)	(1,051,273)	
3. Adjustments - current year	12,988	
4. Current total	$ 65,280,915	$

(c) Paid losses reimbursed or recovered

	Assumed	Ceded
1. Prior year(s)	$ 59,478,615	$ 15,193,869
2. Current year	(101,962)	
3. Current total	$ 59,376,653	$ 15,193,869

(d) Special surplus from retroactive reinsurance

	Assumed	Ceded
1. Initial surplus gain or loss	$ 2,719,101	$
2. Adjustments - prior year(s)	12,538,658	
3. Adjustments - current year	(21,269,839)	
4. Current year restricted surplus	(6,012,080)	
5. Cumulative total transferred to unassigned funds	$ 17,667,216	$

(e) All cedents and reinsurers involved in all transactions included in summary totals above

Notes to the Financial Statements

23. Reinsurance (Continued)

Assumed

Reinsurer/ Cedent	Fed ID #	NAIC	Authorized	Reserve Transferred: 4. Current Total	Consideration Paid & Received: 4. Current Total	Paid Losses Reimbursed or Recovered: 3. Current Total	Special Surplus from Retroactive Reinsurance: 4. Current Year Restricted Surplus
Crum & Foster Specialty Insurance	13-3545069	44520	Unauthorized	1,915,360	2,730,915	-	287,920
Chicago Hospital Risk Pooling Program	00-0000000	N/A	Unauthorized	-	61,850,000	59,376,653	-
Mag Mutual Insurance Company	58-1449198	42617	Authorized	7,000,000	700,000	-	(6,300,000)
Totals				8,915,360	65,280,915	59,376,653	(6,012,080)

Ceded

Reinsurer/ Cedent	Fed ID #	NAIC	Authorized	Reserve Transferred: 4. Current Total	Consideration Paid & Received: 4. Current Total	Paid Losses Reimbursed or Recovered: 3. Current Total	Special Surplus from Retroactive Reinsurance: 4. Current Year Restricted Surplus
PARTNER REINS EUROPE SE	AA-178007B	N/A	Authorized	-	-	15,193,869	-
Totals				-	-	15,193,869	-

(f) Total Paid Loss/LAE amounts recoverable (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), any amounts more than 90 days overdue (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), and for amounts recoverable the collateral held (for unauthorized and certified reinsurers) as respects amounts recoverable from unauthorized and certified reinsurers

As of December 31, 2021, there are no aged paid loss recoverables on retroactive reinsurance.

G. Reinsurance Accounted for as a Deposit

The Company's current liability for treaties being accounted for as deposit accounting is $1,673,370. In 2021, pre-tax interest income of $105,221 was booked for treaties being accounted for as deposit.

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 & Contracts Subject to Redetermination

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Calculation of Nonadmitted Retrospective Premium - Not Applicable

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

Reserves as of December 31, 2020 were $8,201 million. As of December 31, 2021, $2,007 million has been paid since year-end for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $5,949 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $245 million favorable prior-year development from December 31, 2020 to December 31, 2021 principally related to Other Liability- Claims-Made, Special Property, Credit, Mortgage Guaranty and Non-Proportional Liability. Original estimates are increased or decreased as additional claim information is reported to us.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

Notes to the Financial Statements

30. Premium Deficiency Reserves - Not Applicable

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves

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 ( )

The Company exposures to asbestos losses arise from the sale of general liability insurance.

The Company tries to estimate the full impact of the asbestos exposure by establishing full case basis reserves on all known losses and computing incurred but not reported losses based on previous experience.

(1) Direct basis - Not Applicable

(2) Assumed reinsurance basis

	2017	2018	2019	2020	2021
a. Beginning reserves	$ 42,204,828	$ 34,719,598	$ 31,761,842	$ 33,693,956	$ 34,762,770
b. Incurred losses and loss adjustment expense	4,173,662	62,857	4,405,478	2,047,669	8,507,121
c. Calendar year payments for losses and loss adjustment expenses	11,658,892	3,020,613	2,473,364	978,855	7,508,052
d. Ending reserves (d=a+b-c)	$ 34,719,598	$ 31,761,842	$ 33,693,956	$ 34,762,770	$ 35,761,839

(3) Net of ceded reinsurance basis

	2017	2018	2019	2020	2021
a. Beginning reserves	$ 37,209,158	$ 30,873,689	$ 28,806,182	$ 29,595,849	$ 30,594,390
b. Incurred losses and loss adjustment expenses	3,023,663	707,963	2,939,273	1,860,589	8,385,962
c. Calendar year payments for losses and loss adjustment expenses	9,359,132	2,775,470	2,149,606	862,048	6,629,606
d. Ending reserves (d=a+b-c)	$ 30,873,689	$ 28,806,182	$ 29,595,849	$ 30,594,390	$ 32,350,746

B. Amount of the Ending Reserves for Bulk + IBNR Included in A (Loss & LAE)

(1) Direct basis $ –

(2) Assumed reinsurance basis $ 19,199,926

(3) Net of ceded reinsurance basis $ 17,415,847

C. Amount of the Ending Reserves for Loss Adjustment Expenses Included in A (Case, Bulk + IBNR)

(1) Direct basis $ –

(2) Assumed reinsurance basis $ 2,235,463

(3) Net of ceded reinsurance basis $ 1,788,871

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 ( )

(1) Direct basis - Not Applicable

(2) Assumed reinsurance basis

	2017	2018	2019	2020	2021
a. Beginning reserves	$ 5,790,498	$ 6,457,693	$ 6,113,223	$ 5,702,025	$ 5,612,018
b. Incurred losses and loss adjustment expense	2,172,527	512,683	(204,623)	713,972	(195,276)
c. Calendar year payments for losses and loss adjustment expenses	1,505,332	857,153	206,575	803,979	329,387
d. Ending reserves (d=a+b-c)	$ 6,457,693	$ 6,113,223	$ 5,702,025	$ 5,612,018	$ 5,087,355

(3) Net of ceded reinsurance basis

	2017	2018	2019	2020	2021
a. Beginning reserves	$ 5,121,673	$ 5,867,892	$ 5,597,284	$ 5,054,334	$ 4,992,657
b. Incurred losses and loss adjustment expenses	1,563,369	506,993	(336,535)	647,103	(97,766)
c. Calendar year payments for loss and loss adjustment expenses	817,150	777,601	206,415	708,780	314,012
d. Ending reserves (d=a+b-c)	$ 5,867,892	$ 5,597,284	$ 5,054,334	$ 4,992,657	$ 4,580,879

E. Amount of the Ending Reserves for Bulk + IBNR Included in D (Loss & LAE)

(1) Direct basis $ –

(2) Assumed reinsurance basis $ 2,486,775

(3) Net of ceded reinsurance basis $ 2,191,032

Notes to the Financial Statements

33. Asbestos/Environmental Reserves (Continued)

F. Amount of the Ending Reserves for Loss Adjustment Expenses Included in D (Case, Bulk + IBNR)

(1) Direct basis	$	–
(2) Assumed reinsurance basis	$	40,459
(3) Net of ceded reinsurance basis	$	40,114

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

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? ..... New York

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. 0000775368

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

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

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/27/2021

3.4 By what department or departments?
New York State Department of Financial Services .....

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
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 or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? 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?
One Manhattan West, 401 9th Avenue, New York 10001

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?
Kenneth Apfel, F.C.A.S., M.A.A.A. Executive Vice President and Chief Actuary, One Liberty Plaza, 165 Broadway, New York, NY 10006

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

12.13 Total book/adjusted carrying value $

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 [ ] No [X]

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

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

BOARD OF DIRECTORS

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

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

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict 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 ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

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 ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

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 ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

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 $ .....
- 22.22 Amount paid as expenses ..... $ .....
- 22.23 Other amounts paid ..... $ .....

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: ..... $ .....

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)

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. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

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 [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

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 [ ] No [ ] N/A [X]

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. $ 0
25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
25.093 Total payable for securities lending reported on the liability page. $ 0

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 $
26.22 Subject to reverse repurchase agreements $
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
26.27 FHLB Capital Stock $ 3,326,200
26.28 On deposit with states $ 54,628,537
26.29 On deposit with other regulatory bodies $ 443,428,741
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 1,261,489,439
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
26.32 Other $ 422,289,185

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:
27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase Bank, N.A	4 Metrotech Center, 16th Floor, Brooklyn, NY 11245
RBC Investor Services	155 Wellington Street West, 7th Floor, Toronto, ON MV5V3L3
Bank of Tokyo, Mitsubishi-UFJ, Ltd.	Nihonbashi Hongoku-cho-1-3-2, Chuo-ku, Toyko 103-0021, Japan
Citibank, N.A.	Citigroup Centre Canda Square, Canary Wharf, London E145LB
Deutsche Bank AG	Alfred-Herrhausen-Allee 16-24, D-65760 Exchborn, Germany
U.S. Bank	One Federal Street, 3rd Floor Boston, MA 02110

1 Name of Custodian(s)	2 Custodian's Address
BROWN BROTHERS HARRIMAN TRUST COMPANY, N.A.	140 Broadway, New York, NY 10005
HSBC France	103, Avenue des Champs Elyseees, 75419 Paris cedex 08
The Bank of New York Mellon	101 Barclay Street, New York, NY 10286
Wilmington Trust	1100 N. Market Street, Wilmington, DE, 19890

GENERAL INTERROGATORIES

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
BLACKROCK, INC.	U
ARES ASIP VII MANAGEMENT, L.P. C/O ARES MANAGEMENT LLC.	U
ROUNDWOOD ASSET MANAGEMENT, LLC.	A
GENERAL RE - NEW ENGLAND ASSET MANAGEMENT, INC	U
METLIFE INVESTMENT ADVISOR	U

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 [X] No [ ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107105	BLACKROCK, INC.			
130074	ARES ASIP VII MANAGEMENT, L.P. C/O ARES MANAGEMENT LLC.			
	ROUNDWOOD ASSET MANAGEMENT, LLC.			
105900	GENERAL RE - NEW ENGLAND ASSET MANAGEMENT, INC			
142463	METLIFE INVESTMENT ADVISOR			

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	9,810,326,317	10,026,574,283	216,247,966
31.2 Preferred stocks	4,618,198	4,618,198	0
31.3 Totals	9,814,944,515	10,031,192,481	216,247,966

31.4 Describe the sources or methods utilized in determining the fair values:
See Fair Value Measurements FN #20.

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

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

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

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 1,333,315

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

1 Name	2 Amount Paid
Reinsurance Association of America	351,450

39.1 Amount of payments for legal expenses, if any? $ 1,468,735

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Thompson Coburn LLP	496,316

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 143,550

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Reinsurance Association of America	143,550

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. $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $

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. $

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. $ 0

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 0
1.62 Total incurred claims $ 0
1.63 Number of covered lives 0

All years prior to most current three years
1.64 Total premium earned $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0

All years prior to most current three years
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	5,111,525,641	4,273,272,151
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	141,221,558	131,887,652
2.5	Reserve Denominator	10,698,297,098	10,085,935,212
2.6	Reserve Ratio (2.4/2.5)	0.013	0.013

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

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

3.21 Participating policies $
3.22 Non-participating policies $

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? %

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

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?
Not applicable

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.
See Annual Statement Note 21

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?
See Annual Statement Note 21

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 [X] No [ ]

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.

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 ratio cap, an aggregate limit or any similar provisions)? Yes [X] No [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions: 1

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

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

8.2 If yes, give full information

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

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

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

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

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

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? Yes [ ] 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 $

12.12 Unpaid underwriting expenses (including loss adjustment expenses) $

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 $

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

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

12.41 From %

12.42 To %

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 [ ] No [X]

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

12.61 Letters of credit $

12.62 Collateral and other funds $

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 95,200,000

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. 1

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

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:

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 [ ]

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

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

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

15.2 If yes, give full information

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

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

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

* Disclose type of coverage:

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

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

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

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

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. ..... $ .....

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. ..... $ .....

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 2021	2 2020	3 2019	4 2018	5 2017
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	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)	2,373,374,396	1,813,626,436	1,572,740,907	1,372,977,407	1,244,121,854
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	842,852,956	903,439,340	896,235,486	742,941,184	696,658,421
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	799,443,171	692,696,136	583,668,986	589,852,051	640,663,394
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	376,722,456	378,265,776	406,925,200	372,875,814	298,543,481
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	1,204,669,232	1,053,137,542	1,131,465,958	968,392,096	948,453,589
6.	Total (Line 35)	5,597,062,211	4,841,165,230	4,591,036,537	4,047,038,552	3,828,440,739
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	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)	2,250,301,498	1,802,683,440	1,533,433,161	1,306,798,018	1,222,623,314
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	808,058,827	869,480,009	835,974,445	693,369,234	648,040,411
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	788,476,835	687,294,845	581,745,453	589,379,558	633,158,975
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	376,562,272	378,234,679	404,942,321	370,159,144	293,343,218
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	790,133,912	760,705,471	722,961,427	620,125,115	682,133,373
12.	Total (Line 35)	5,013,533,344	4,498,398,444	4,079,056,807	3,579,831,069	3,479,299,291
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	56,466,368	(268,221,593)	(131,816,678)	(258,669,281)	(279,832,192)
14.	Net investment gain or (loss) (Line 11)	415,596,841	398,227,904	451,700,597	273,923,159	339,992,298
15.	Total other income (Line 15)	37,520,768	(4,307,982)	27,257,968	14,139,735	(7,041,203)
16.	Dividends to policyholders (Line 17)					
17.	Federal and foreign income taxes incurred (Line 19)	63,763,053	38,285,974	(5,267,598)	(51,325,423)	31,746,085
18.	Net income (Line 20)	445,820,924	87,412,355	352,409,485	80,719,036	21,372,818
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	16,262,612,072	15,348,785,995	14,739,379,069	14,315,254,430	14,732,190,607
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	907,080,165	774,703,082	669,161,439	556,562,539	580,807,161
	20.2 Deferred and not yet due (Line 15.2)	153,411,569	46,528,488	59,443,112	50,217,871	48,707,993
	20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	11,196,144,177	10,535,340,721	9,835,247,824	9,701,144,451	9,739,336,892
22.	Losses (Page 3, Line 1)	8,578,471,217	7,899,275,992	7,363,784,610	7,585,523,859	7,504,138,180
23.	Loss adjustment expenses (Page 3, Line 3)	315,118,245	301,734,399	295,878,457	284,455,145	280,888,558
24.	Unearned premiums (Page 3, Line 9)	1,604,909,579	1,702,901,876	1,477,775,583	1,329,626,116	1,325,166,132
25.	Capital paid up (Page 3, Lines 30 & 31)	6,041,658	6,041,658	6,041,658	6,041,658	6,041,658
26.	Surplus as regards policyholders (Page 3, Line 37)	5,066,467,895	4,813,445,274	4,904,131,245	4,614,109,980	4,992,853,715
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,009,459,728	740,270,791	113,528,804	106,870,922	252,580,617
	Risk-Based Capital Analysis					
28.	Total adjusted capital	5,066,467,895	4,813,445,274	4,904,131,245	4,614,109,980	4,992,853,715
29.	Authorized control level risk-based capital	1,536,548,445	1,390,261,459	1,363,432,968	1,297,912,105	1,286,671,401
	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)	69.3	68.8	65.7	62.3	66.4
31.	Stocks (Lines 2.1 & 2.2)	21.6	20.4	22.1	24.3	23.8
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	2.4	3.5	3.8	3.8	3.6
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34.	Cash, cash equivalents and short-term investments (Line 5)	4.5	4.9	5.9	7.1	4.0
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	2.1	2.1	2.5	2.4	2.1
38.	Receivables for securities (Line 9)	0.1	0.2	0.0	0.2	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	73,806,536	73,806,536
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	1,308,446,371	1,405,067,943	1,345,242,560	1,168,980,392	1,166,144,023
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated					
48.	Total of above Lines 42 to 47	1,308,446,371	1,405,067,943	1,345,242,560	1,242,786,928	1,239,950,559
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	25.8	29.2	27.4	26.9	24.8

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2021	2 2020	3 2019	4 2018	5 2017
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	113,968,110	4,410,661	243,962,024	(82,284,617)	271,901,421
52. Dividends to stockholders (Line 35)	(290,000,000)	(245,000,000)	(320,982,146)	(280,000,000)	(270,000,000)
53. Change in surplus as regards policyholders for the year (Line 38)	253,022,621	(90,685,971)	290,021,265	(378,743,735)	84,144,929
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. 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)	858,858,113	822,595,571	846,127,473	750,517,432	687,406,048
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)	576,886,647	478,711,097	602,935,040	520,758,258	368,610,218
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	461,960,427	416,954,632	399,206,174	378,048,876	368,627,280
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	168,023,167	186,489,805	177,714,533	142,327,481	119,636,041
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)	847,032,552	915,516,749	1,249,907,080	760,160,059	566,455,033
59. Total (Line 35)	2,912,760,906	2,820,267,854	3,275,890,300	2,551,812,106	2,110,734,620
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. 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)	839,161,665	812,630,816	825,041,113	740,384,013	683,539,436
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)	560,726,829	466,038,309	564,157,067	513,141,975	363,925,466
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	461,903,459	412,338,715	393,442,084	366,221,613	360,695,538
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	165,651,232	185,263,798	174,342,040	137,499,991	117,880,128
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)	579,863,109	492,080,174	726,860,349	581,964,220	434,733,775
65. Total (Line 35)	2,607,306,294	2,368,351,812	2,683,842,653	2,339,211,812	1,960,774,343
Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	64.3	68.0	62.6	67.7	67.0
68. Loss expenses incurred (Line 3)	4.2	4.7	5.2	5.2	5.3
69. Other underwriting expenses incurred (Line 4)	30.4	33.7	35.5	34.4	35.7
70. Net underwriting gain (loss) (Line 8)	1.1	(6.3)	(3.4)	(7.2)	(8.1)
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	30.3	32.1	33.5	33.9	35.7
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	68.5	72.6	67.9	72.9	72.4
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	99.0	93.5	83.2	77.6	69.7
One Year Loss Development ($000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(244,943)	(171,512)	(186,057)	(249,545)	(237,584)
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(5.1)	(3.5)	(4.0)	(5.0)	(4.8)
Two Year Loss Development ($000 omitted)					
76. Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(348,597)	(357,374)	(462,793)	(455,938)	(494,223)
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(7.1)	(7.7)	(9.3)	(9.3)	(10.3)

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Transatlantic Reinsurance Company

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0501 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 19453

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	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland marine	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. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other Liability - claims made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 0

(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
39-0971527	10472	CAPITOL IND CORP	WI	3,619		152	152	(165)	212	1,641				
13-3333610	35157	FAIR AMERICAN INS AND REINS CO	NY	137,483		26,569	26,569	(305)	4,432	36,356	2,303			
46-1213970	15201	FAIR AMERICAN SELECT INS CO	DE	19,881		11,345	11,345	77		8,254				
73-0994137	33138	LANDMARK AMERICAN INS CO	OK	74		0	0			69				
16-0366830	22314	RSUI IND CO	NH	32,542	164	17,035	17,199		1,498	14,409	35			
0399999. Affiliates - U.S. Non-Pool - Other				193,599	164	55,101	55,265	(393)	6,142	60,729	2,338	0	0	0
0499999. Total - U.S. Non-Pool				193,599	164	55,101	55,265	(393)	6,142	60,729	2,338	0	0	0
		CALPE INS CO LTD	GIB	0	113	377	490	(139)	313					
		EL SOL DEL PARAGUAY CO DE SEGUROS Y REASEGUROS	PRY	658		265	265	(33)	154	561				
AA-1370051		TRANSRE EUROPE SA	LUX	103,435	14,219	152,494	166,713	(2,438)	33,410	17,161	75,869			
AA-1120159		TRANSRE LONDON LTD	GBR	396,257	54,926	294,747	349,673	(617)	165,204	165,821				783,837
0699999. Affiliates - Other (Non-U.S.) - Other				500,350	69,258	447,883	517,141	(3,227)	199,081	183,543	75,869	0	0	783,837
0799999. Total - Other (Non-U.S.)				500,350	69,258	447,883	517,141	(3,227)	199,081	183,543	75,869	0	0	783,837
0899999. Total - Affiliates				693,949	69,422	502,984	572,406	(3,620)	205,223	244,272	78,207	0	0	783,837
13-3801089	36587	21ST CENTURY NATL INS CO	NY			17	17							
36-2149353	80985	4 EVER LIFE INS CO	IL	489			0	38	180	23				
91-1673817	10220	ACCELERANT NATL INS CO	DE		0	1,102	1,102							
85-2439471	16890	ACCELERANT SPECIALTY INS CO	AR	40			0		18	13				
47-0719425	20010	ACCEPTANCE IND INS CO	NE	302			0			71				
47-0619971	37958	ACCEPTANCE INS CO	NE			41	41				41			
75-0708507	11711	ACCESS INS CO	TX		3	10	13	0						
38-3207001	10166	ACCIDENT FUND INS CO OF AMERICA	MI	286	118	2,229	2,347			33				
85-1940387	16835	ACCREDITED SPECIALTY INS CO	AZ	1,147			0		793	806				
56-1362150	26379	ACCREDITED SURETY AND CAS CO INC	FL	11,067		385	385	(236)	5,389	9,607				
95-2371728	22667	ACE AMERICAN INS CO	PA	59,740	113	18,734	18,847	1,126	2,750	21,622	1,840			
06-0237820	22667	ACE INA INS	PA	0	0	4,657	4,657	27		15				
		ACE USA INC	PA			2,959	2,959			0				
39-0491540	14184	ACUITY A MUT INS CO	WI	168		8,857	8,857							
57-1162209	12583	ADIRONDACK INS EXCH	NY	3,441	398	602	1,000		488	1,619				
59-2599788	24619	AEQUICAP INS CO	FL			6	6							
06-6033492	60054	AETNA LIFE AND CAS CO	CT			22	22							
05-0254496	10014	AFFILIATED FM INS CO	RI	971			0		20	418				
34-4317240	16748	AFFINITY MUT INS CO	OH	3,800		1,618	1,618			414				
98-0092971		AGRICULTURAL RISK INS CO LTD	TN	20			0			12				
75-0749877	18430	AGRICULTURAL WORKERS MUT AUTO INS CO	TX	420		61	61	(46)	6	7				
25-1118791	19402	AIG PROP CAS CO	IL	15,469	25	2,446	2,471	12	1,469	420	2			
02-0309086	26883	AIG SPECIALTY INS CO	IL	18,616	1,775	13,783	15,558	3	4,398	5,093				
13-5303710	19399	AIU INS CO	NY	(3)	75	1,526	1,601	(9)	0	10	114			
20-5233538	12833	AIX SPECIALTY INS CO	DE			66	66							
92-0075523	38687	ALASKA TIMBER INS EXCH	AK	128		286	286							
06-1022232	24899	ALEA NORTH AMERICA INS CO	NY			20	20				9			
63-0255547	19143	ALFA MUT FIRE INS CO	AL	23			0							
06-1555320	10023	ALLIANCE OF NONPROFITS FOR INS RR GRP	VT	3,039		454	454			301				
94-1610280	21873	ALLIANZ GLOBAL CORPORATE & SPECIALTY	CA	44	35	3,705	3,740		(1)	881				
95-3187355	35300	ALLIANZ GLOBAL RISKS US INS CO	IL	51	19	1,019	1,038	75		25				
95-3323939	36420	ALLIANZ UNDERWRITERS INS CO	IL			1,510	1,510							
47-5081377	15816	ALLIED TRUST INS CO	TX	809		2,130	2,130		305	142				
95-4387273	19489	ALLIED WORLD ASSUR CO (US) INC	DE	9,567		8,050	8,050		1,074	4,839				
02-0493244	10690	ALLIED WORLD NATL ASSUR CO	NH	77		12	12		46	54				
56-0997452	16624	ALLIED WORLD SPECIALTY INS CO	DE	293		38	38		29	98				
36-0719665	19232	ALLSTATE INS CO	IL	24,632		7,459	7,459		11,316	3,504				
26-0023979	32450	ALPS PROP & CAS INS CO	MT	91		1,607	1,607	125						
13-2872766	33189	ALTERRA EXCESS & SURPLUS INS CO	DE	0		1	1							
13-5501223	60216	AMALGAMATED LIFE INS CO	NY	5,446		549	549		1,212	15				

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
36-2661954	10103	AMERICAN AGRICULTURAL INS CO	IN	22,357		1,967	1,967		1,967	2,833				
52-2048110	19720	AMERICAN ALTERNATIVE INS CORP	DE	2		201	201		1					
59-0593886	10111	AMERICAN BANKERS INS CO OF FLORIDA	FL	6,019	234	656	890	(30)	116	1,278				
36-3135871	40789	AMERICAN BUSINESS & MERCANTILE INS MUT INC	DE			265	265							
36-4715776	12601	AMERICAN CAPITAL ASSUR COPORATION	FL	(268)		1,525	1,525		39					
41-1719183	45934	AMERICAN COMP INS CO	MN			137	137							
31-0912199	35351	AMERICAN EMPIRE SURPLUS LINES INS CO	OH			33	33							
02-6005008	23337	AMERICAN EUROPEAN INS CO	NH	75			0		(10)	40				
03-0356537	10903	AMERICAN EXCESS INS EXCH RRG	VT	880		0	0			355				
39-0273710	19275	AMERICAN FAMILY MUT INS CO	WI	2,040		31	31		150	106				
36-6071400	26247	AMERICAN GUARANTEE AND LIAB INS CO	NY	896		89	89		72	405				
75-1817901	43494	AMERICAN HALLMARK INS CO OF TEXAS	TX			1,280	1,280	0						
13-5124990	19380	AMERICAN HOME ASSUR CO	NY	6,903	381	5,602	5,983	953	3,074	3,369	353			
20-5239410	12841	AMERICAN INTEGRITY INS CO OF FLORIDA	FL	2,234		4	4		331	111				
58-1181498	31895	AMERICAN INTERSTATE INS CO	NE			29	29							
		AMERICAN INTL GRP INC	NY		0		0	23						
		AMERICAN INTL UNDERWRITERS CORP	NY	231		4,927	4,927	185		2	27			
22-3208647	26140	AMERICAN MILLENNIUM INS CO	NJ			41	41							
31-0715697	23469	AMERICAN MODERN HOME INS CO	OH	1,112		0	0							
74-0484030	60739	AMERICAN NATL INS CO	TX	15,983		1,236	1,236	77	332	171	2,395			
43-1010895	28401	AMERICAN NATL PROP AND CAS CO	MO			545	545							
63-0801806	41300	AMERICAN RESOURCES INS CO INCORPORATED	OK	41		70	70							
58-2056755	39969	AMERICAN SAFETY CAS INS CO	OK			18	18	14						
76-0405911	25433	AMERICAN SAFETY IND CO	OK			2	2							
75-2789062		AMERICAN SENTERFITT INS CO LTD	TX	100			0			33				
59-3459912	10872	AMERICAN STRATEGIC INS CORP	FL	9,277		409	409		3,226	1,154				
35-0145825	60895	AMERICAN UNITED LIFE INS CO	IN			103	103				7			
05-0278615	19747	AMERICAN UNIVERSAL INS CO	RI			171	171							
38-0829210	23396	AMERISURE MUT INS CO	MI			7,807	7,807							
05-0348344	19976	AMICA MUT INS CO	RI	763			0							
98-4207369	10308	ANTILLES INS CO	PR	50		56	56			17				
04-3022050	17000	ARBELLA MUT INS CO	MA	427			0							
43-0990710	11150	ARCH INS CO	MO	30,372	(16)	20,504	20,488	(588)	1,565	12,248	3,654			
36-3105660	40266	ARCH MORTGAGE INS CO	WI	890		54	54	(168)						3,547
06-1430254	10348	ARCH REINS CO	DE	10,580	2,457	3,162	5,619		2,432	5,270				
36-2545393	21199	ARCH SPECIALTY INS CO	MO	5,901	0	1,694	1,694		106	1,630	194			
36-3534039	44148	ARCHITECTS AND ENGINEERS INS CO RRG	DE	771	219	1,402	1,621	(310)	111	137	223			
94-1390273	19801	ARGONAUT INS CO	IL	320		7,900	7,900	(907)	31	323				
48-0933281	41459	ARMED FORCES INS EXCH	KS	150			0							
04-1043485	13374	ARROW MUT LIAB INS CO	MA	554		0	0	25						
13-5358230	24678	ARROWOOD IND CO	DE			2,000	2,000							
84-0583213	23752	ASCOT INS CO	CO	12,932	33	237	270		1,570	7,102				
06-1463851	10717	ASPEN SPECIALTY INS CO	ND	1,781	(328)	3,064	2,736		499	365				
95-3653107	15290	ASPIRE GEN INS CO	CA			236	236	195						
59-0714428	23140	ASSOCIATED INDUSTRIES INS CO, INC.	FL	616		562	562		60	446				
22-2946313	33758	ASSOCIATED INDUSTRIES OF MASSACHUSETTS MUT	MA	1,193		2,528	2,528		281					
23-0597040	17159	ATAIN SPECIALTY INS CO	MI	14		89	89							
82-4910916	16427	ATEGRITY SPECIALTY INS CO	DE	3,536		762	762		261	1,196				
13-4934590	19895	ATLANTIC MUT INS CO	NY			13	13							
13-3362309	27154	ATLANTIC SPECIALTY INS CO	NY	182		23	23							
52-1807914	25422	ATRADIUS TRADE CREDIT INS INC	MD				0	107						
99-0296119	22670	ATTORNEYS INS MUT RR GRP INC	HI	1,273		201	201			633				
36-3549453	10639	ATTORNEYS LIAB ASSUR SOCIETY INC RRG	VT	1,379	98	990	1,088		167	147	388			3,272
72-0417091	19933	AUDUBON INS CO	LA		1	210	211							

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
38-0477270	21202	AUTO CLUB INS ASSN	MI	579		200	200							
20-5529611	12813	AUTO CLUB INS CO OF FLORIDA	FL	1		8	8		0					
38-0315280	18988	AUTO OWNERS INS CO	MI	2,319		168	168			408				
13-3352329	22390	AVENTUS INS CO	TX	833			0		235	158				
39-1338397	37273	AXIS INS CO	IL	18,391	52	3,541	3,593	(320)	2,652	11,518				
51-0434766	20370	AXIS REINS CO	NY	9,165	186	1,495	1,681	5	1,518	4,972				
56-2295242	15610	AXIS SPECIALTY INS CO	CT	74,250	1,517	52,996	54,513	220	20,002	37,590	924			
63-0941128	26620	AXIS SURPLUS INS CO	IL	4,663		36	36		554	3,196				
39-0143380	13420	BADGER MUT INS CO	WI	1,130		75	75		178					
59-1673015	33162	BANKERS INS CO	FL	287		386	386		185					
43-1393691	29513	BAR PLAN MUT INS CO	MO	615		390	390	0	22	190				
04-1063730	13463	BARNSTABLE COUNTY MUT INS CO	MA	386		25	25		0					
36-6033921	38245	BCS INS CO	OH	10,463		1,914	1,914		1,425	4				
04-2656602	37540	BEAZLEY INS CO INC	CT	26,510	(4)	8,272	8,268	(346)	14,830	9,530				
23-1502700	21970	BEDIVERE INS CO	PA			6,924	6,924							
48-6114880	41394	BENCHMARK INS CO	KS	277		228	228	2		182				
47-0574325	32603	BERKLEY INS CO	DE	54,585	545	47,431	47,976	(311)	2,885	18,276	735			
75-2191453	38911	BERKLEY NATL INS CO	IA	9,405		980	980		(14)	4,873				
43-1432586	29580	BERKLEY REGIONAL INS CO	IA	10,017		5,639	5,639	9	874	3,794				
52-0976199	26611	BLACKBOARD INS CO	DE	33,156	4	568	572		23,408	21,822	484			
35-0198580	13528	BROTHERHOOD MUT INS CO	IN	(7)		501	501		9	7				
31-6035649	16713	BUCKEYE STATE MUT INS CO	OH	29		118	118	624		4				
56-2046050	10844	BUILDERS MUT INS CO	NC	301		2,837	2,837							
85-0358454		BUILDERS TRUST OF NEW MEXICO	NM			15	15							
13-5540698	19429	C V STARR & CO WEST COAST	IL		5	54	59							
95-1332270	13544	CALIFORNIA CAPITAL INS CO	CA	11		904	904							
94-6064430	20117	CALIFORNIA CAS IND EXCH	CA	(65)			0							
94-1088926	10779	CALIFORNIA EARTHQUAKE AUTHORITY	CA	10,645			0							
99-0269447	44504	CALIFORNIA HEALTHCARE INS CO INC RRG	HI	2,936		1,838	1,838		5					
44-0447850	15725	CAMERON MUT INS CO	MO			1	1							
77-0105482	36340	CAMICO MUT INS CO	CA			53	53							
57-0133332	10464	CANAL INS CO	SC			144	144				144			
20-5612765	12961	CANOPIUS US INS INC	DE	6			0							
59-2790499	32930	CAPACITY INS CO	FL	76		51	51		88	13				
23-1702703	10480	CAPITOL INS CO	PA	(1,836)	116	886	1,002	168						
59-3499140	10908	CAPITOL PREFERRED INS CO INC.	FL	(7)		78	78		558					
20-3856627	12373	CARING COMMUNITIES A RECIPROCAL RR GRP	DC	3,695		600	600	73						
04-3377751	10808	CASSATT RR GRP	VT	375		1,449	1,449		64	64				
36-3586255	30511	CASTLE KEY INS CO	IL	2,819		99	99							
23-2182777	40134	CASTLEPOINT NATL INS CO	CA			357	357							
47-0436961	10561	CATHOLIC RELIEF INS CO OF AMERICA	VT	1,329		2,073	2,073		881					
20-4929941	19518	CATLIN INS CO INC	TX		0	15	15							
71-6053839	15989	CATLIN SPECIALTY INS CO	DE	1		2,392	2,392			1				
34-4202015	20176	CELINA MUT INS CO	OH	1,064		138	138							
20-3990357	12573	CENTAURI SPECIALTY INS CO	FL	45		383	383		37					
34-4202560	20230	CENTRAL MUT INS CO	OH	1,089		618	618		184	10				
47-0360368	20249	CENTRAL NATL INS CO OF OMAHA	NE			12	12							
66-0673191	12633	CENTURY INS CO GUAM LTD	GU	25			0			10				
06-0291290	25615	CHARTER OAK FIRE INS CO	CT	95			0			20				
98-0031948	33464	CHARTIS OVERSEAS ASSN	NY	71		2,346	2,346	0		9	12			
52-2114170	10932	CHARTIS SELECT INS CO	DE	9	4	2,122	2,126			0				
46-1056754	11039	CHESAPEAKE EMPLOYERS INS CO	MD			350	350							
47-4344491		CHIMNEY POINT INS IC INC	VT	16,792			0		59	2				147,691
22-2320779	38989	CHUBB CUSTOM INS CO	NJ	(105)		45	45	1		3	5			

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
22-3291862	12777	CHUBB IND INS CO	NY	120,761	2,931	31,380	34,311	102	28,574	61,523	3,395			
22-2405591	41386	CHUBB INS CO OF NEW JERSEY	NJ	73		231	231							
66-0600740	30953	CHUBB INS CO OF PUERTO RICO	PR	44		28	28	22		16				
39-0712210	18767	CHURCH MUT INS CO	WI	1,327		3,751	3,751		645	207				
31-0542366	10677	CINCINNATI INS CO	OH	2,131		2,085	2,085		59	371				
59-3164851	10064	CITIZENS PROP INS CORP	FL	1,914			0		574	418				
22-3010267	37028	CITIZENS UNITED RECIPROCAL EXCH	NJ			638	638							
94-1185344	10693	CIVIL SERVICE EMPLOYEES INS CO	CA	1,200		1	1							
22-2328900	43095	CLARENDON AMERICA INS CO	NJ		118		118							
52-0266645	20532	CLARENDON NATL INS CO	TX			261	261	45						
76-0227154	28860	CLEAR BLUE INS CO	IL	4,067		373	373		1,377	643				
56-1690558	37745	CLEAR BLUE SPECIALTY INS CO	NC	10,384		9,744	9,744	(2,479)	1,663	5,447	519			
82-3730709	16273	CLEARPATH MUT INS CO	KY	128			0							
13-2781282	25070	CLEARWATER INS CO	DE			8	8				8			
03-0120745	18686	CO OPERATIVE INS COMPANIES	VT	277		150	150							
54-1423096	39993	COLONY INS CO	VA	29,190		4,952	4,952		7,340	20,150				
34-1266871	36927	COLONY SPECIALTY INS CO	OH	9			0			2				
47-0490411	31127	COLUMBIA CAS CO	IL	5,029		4,034	4,034		809	2,174				
76-0070113	20320	COLUMBIA LLOYDS INS CO	TX			87	87				24			
13-1938623	19410	COMMERCE AND INDUSTRY INS CO	NY		1	2,446	2,447							
75-3040284	11259	COMMUNITY HOSPITAL ALTERNATIVE RISK TRANSFER RRG	VT	1,050		0	0		243					
66-0237139	18147	COMPANIA DE FIANZAS DE PUERTO RICO	PR			87	87							
57-0523959	77828	COMPANION LIFE INS CO	SC	19,512	857	132	989	625	1,514	47	1,349			
95-3519194	92444	COMPANION LIFE INS CO OF CALIFORNIA	CA	125			0		89	9	12			
57-0768836	12157	COMPANION PROP AND CAS INS CO	SC			53	53							
06-1008174	39047	CONSTITUTION STATE MGMT CO	CT			65	65							
03-0310577	10075	CONSUMER SPECIALTIES INS CO RRG	VT	136			0		49	72				
36-2114545	20443	CONTINENTAL CAS CO	IL	64,137		7,421	7,421		666	20,381				
31-1191023	28258	CONTINENTAL IND CO	NM			4	4							
13-5010440	35289	CONTINENTAL INS CO	PA	61		1,321	1,321	35		8				
03-0492846	11535	CONVENTUS INTER INS EXCH	NJ	378		1,163	1,163		85					
66-0257478	18163	COOPERATIVA DE SEGUROS MULTIPLES DE PR	PR	(1,169)		2,348	2,348	(5)						
84-0948519	11860	COPIC INS CO	CO	151		312	312							
37-0807507	20990	COUNTRY MUT INS CO	IL	827		570	570							
34-0960104	12912	CREDIT GEN INS CO	OH			8	8							
22-2868548	31348	CRUM & FORSTER IND CO	DE			1	1							
22-2464174	42471	CRUM & FORSTER INS CO	NJ	10,311	74	2,216	2,290	1	110	263	657			
13-3545069	44520	CRUM & FORSTER SPECIALTY INS CO	DE	58			0			28				
95-3112004	14010	CRUSADER INS CO	CA	(5)			0							
94-0361650	15539	CSAA INS EXCH	CA	2,542		5,844	5,844		213					
52-1347628		CTIA IND CO LLC	DC	55			0			0				
21-0434400	13684	CUMBERLAND MUT FIRE INS CO	NJ	422		154	154							
39-0972608	10847	CUMIS INS SOCIETY INC	IA	(7)			0			0				
42-0429710	12718	DEVELOPERS SURETY AND IND CO	CA	(56)			0			2				
06-1313745	44440	DISCOVER REINS CO	CT		0	3,253	3,253	10			23			
95-3014772	34495	DOCTORS CO AN INTERINS EXCH	CA	2,846		1,592	1,592		612					
23-1336198	13692	DONEGAL MUT INS CO	PA	1,437		1,450	1,450							
47-5431477	15894	DOVER BAY SPECIALTY INS CO	IL	215		1,942	1,942							
22-3423217	10651	EAGLESTONE REINS CO	PA	8	(3)	4	1		11	40	41			
04-3165166	10115	EASTERN DENTISTS INS CO A RR GRP	VT	224		8	8							
	11952	ECCLESIA ASSUR CO	NY	12			0			3				
72-1555554	11702	ECHELON PROP & CAS INS CO	IL	82	108	602	710	226	148	93	165			
46-3650687		ELEMENTS PROP INS CO	FL	0		2	2							
56-2317340	11714	EMERGENCY PHYSICIANS INS EXCH RR GRP	VT			109	109							

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
		EMPIRE MUT INS CO	NY	4		133	133							
39-0264050	21458	EMPLOYERS INS CO OF WAUSAU	WI			26	26							
42-0234980	21415	EMPLOYERS MUT CAS CO	IA	1,212	5	6,770	6,775		85					
81-1323525		ENCORE 1551 IC INC	VT	201			0							
47-5667869		ENCORE ONE IC INC	VT	330			0							
03-0350908	10641	ENDURANCE AMERICAN INS CO	DE	608,371	63,288	279,799	343,087		112,409	185,443				
75-1844564	41718	ENDURANCE AMERICAN SPECIALTY INS CO	DE	4,571	5	1,253	1,258	6	577	2,577				
35-2293075	11551	ENDURANCE ASSUR CORP	DE	176			0			77				
41-1563136	43630	ENDURANCE RISK SOLUTIONS ASSUR CO	DE	701		11	11			306				
03-0419233		ENERGY INS SERVICES INC	SC	1,781		0	0			594				
27-2920141		EPSILON US INS CO	NY	65		0	0			32				
73-0742387	28746	EQUITY INS CO	TX			28	28	0	142					
25-6038677	26271	ERIE INS EXCH	PA	27		500	500	8		1				
26-3728115	13634	ESSENT GUARANTY INC	PA	177			0							902
52-0222226	20516	EULER HERMES NORTH AMERICA INS CO	MD			78	78							
36-2950161	35378	EVANSTON INS CO	IL	2,087	12	1,476	1,488		1	1,478				
22-3520347	10851	EVEREST IND INS CO	DE	17	(3)	1,474	1,471	19		11				
22-2660372	10120	EVEREST NATL INS CO	DE	9,431		953	953		1,065	3,576				
22-2005057	26921	EVEREST REINS CO	DE	7,530	2,026	3,327	5,353	(2,864)	(140)		2,195			39,606
13-2912259	35181	EXECUTIVE RISK IND INC	DE	(212)	0	2,524	2,524							
05-0316605	21482	FACTORY MUT INS CO	RI	5,435	0	3,824	3,824	(444)	2,867	2,505				
42-1019055	31925	FALLS LAKE NATL INS CO	OH	340	100	259	359	(9)	12	154				
71-0232167	13757	FARM BUREAU MUT INS CO OF ARKANSAS INC	AR	73			0							
42-0331872	13773	FARM BUREAU PROP AND CAS INS CO	IA			232	232							
14-1415410	13803	FARM FAMILY CAS INS CO	NY			77	77							
48-0214040	19194	FARMERS ALLIANCE MUT INS CO	KS			20	20							
95-2575893	21652	FARMERS INS EXCH	CA	510,131	(991)	163,296	162,305		5,074		521,576			
21-0448840	13854	FARMERS MUT FIRE INS CO OF SALEM COUNTY	NJ	181		208	208							
47-0157205	13889	FARMERS MUT INS CO OF NEBRASKA	NE	1,146		136	136							
59-1365094	10178	FCCI INS CO	FL	(42)		505	505		28	6				
26-3730301	13608	FDM PREFERRED INS CO INC	NY	1,503		0	0	10						
13-1963496	20281	FEDERAL INS CO	IN	1,525		1,172	1,172		30	1,283				
41-0417460	13935	FEDERATED MUT INS CO	MN	76		5,604	5,604	118	31	33				
65-0248867	27980	FEDERATED NATL INS CO	FL			9	9							
39-6058596	11118	FEDERATED RURAL ELECTRIC INS EXCH	KS	26,496	1	19,928	19,929		16	10,815				
59-2343909	10790	FEDNAT INS CO	FL	32,932		6,911	6,911		9,686	3,570				
	10699	FHM INS CO	FL	8	0		0		4					
13-3046577	39306	FIDELITY & DEPOSIT CO OF MARYLAND	IL			781	781							
13-5069150		FIDELITY AND CAS CO OF NEW YORK	VA			1,293	1,293							
15-0412495	43842	FINGER LAKES FIRE & CAS CO	NY			121	121							
62-1613506	10336	FIRST ACCEPTANCE INS CO INC	TX		(2)		(2)							
04-1867050	69140	FIRST ALLMERICA FINANCIAL LIFE INS CO	MA			8	8							
46-0438963	10351	FIRST DAKOTA IND CO	SD			157	157	46						
99-0218317	41742	FIRST INS CO OF HAWAII LTD	HI	574			0		52	118				
38-3299471	10657	FIRST MERCURY INS CO	DE			233	233							
13-3978277	11787	FIRST MUT TRANSPORTATION ASSUR CO	NY	177			0			59				
66-0561082	10972	FIRST NET INS CO	GU	40			0							
59-6614702	33383	FIRST PROFESSIONALS INS CO INC	FL			158	158	19						
04-2198460	21822	FIRST STATE INS CO	CT			21	21							
59-3371996	10688	FLORIDA FAMILY INS CO	FL	1,441		74	74		15					
59-2810665	34150	FLORIDA LAWYERS MUT INS CO	FL	370		15	15	(11)						
59-6984243		FLORIDA MUNICIPAL INS TRUST	FL			181	181							
20-2610293	10132	FLORIDA PENINSULA INS CO INC	FL	4,754		5,569	5,569		1,594	715				
37-0277830	13978	FLORISTS MUT INS CO	IL			2,169	2,169							

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
81-0170040	70408	FORTIS BENEFITS INS CO	KS			46	46							
38-0555290	13986	FRANKENMUTH MUT INS CO	MI	10,490		7,920	7,920							
22-0923502	16454	FRANKLIN MUT INS CO	NJ	2,813		883	883	(450)		1,242				
56-2373215	11831	FREEDOM ADVANTAGE INS CO	PA	17			0							
75-6013587	22209	FREEDOM SPECIALTY INS CO	OH	1,226		1,565	1,565		198	284				
38-0558390	13994	FREMONT INS CO	MI			413	413							
13-2559805	34266	FRONTIER INS CO	NY		(99)	315	216							
52-1658500	37923	GEICO MARINE INS CO	NE	267			0			30				
	10833	GEMINI INS CO	DE	115			0		14	49				
13-2673100	22039	GEN REINS CORP	DE			370	370							
06-0876629	37362	GEN STAR IND CO	DE	210		606	606		168	194				
31-0985858	38458	GENWORTH MORTGAGE INS CORP	NC	827			0							13,416
52-1903270	10182	GEOVERA SPECIALTY INS CO	DE	4,587		846	846		1,667	597				
13-2611847	70939	GERBER LIFE INS CO	NY	8,515			0	174	27		1,321			
74-0643240	29610	GERMANIA FARM MUT INS ASSN	TX	857		164	164		106					
74-1991338	36854	GERMANIA INS CO	TX	(10)		147	147							
20-3635087	10814	GNY CUSTOM INS CO	AZ	9			0			3				
74-1595284	10685	GOAUTO INS CO	LA	142,726		26,470	26,470	3,600	11,529	41,604				
13-3383720	25569	GOTHAM INS CO	NY	5,984			0		372	2,692				
37-1054042	37036	GOVERNMENTAL INTERINS EXCH	IL	2,948		912	912		1,159	352				
35-0344630	22098	GRAIN DEALERS MUT INS CO	IN			39	39							
59-2734127	16870	GRANADA INS CO	FL	7,049		3,842	3,842		728	3,736				
31-4192970	14060	GRANGE MUT CAS CO	OH	1,081		471	471		308					
15-6020948	26344	GREAT AMERICAN ASSUR CO	OH			239	239							
31-0501234	16691	GREAT AMERICAN INS CO	OH	41,183	1	17,569	17,570	(51)	8,104	16,448	5,667			
13-5539046	22136	GREAT AMERICAN INS CO OF NEW YORK	NY	5,538		270	270		309	2,932				
76-0154296	18694	GREAT MIDWEST INS CO	TX	8	1		1	5			7			
41-1564368	26654	GREAT NORTHWEST INS CO	MN			7	7							
13-5117400	22187	GREATER NEW YORK MUT INS CO	NY	374		63	63		62	8				
95-1479095	22322	GREENWICH INS CO	DE			12	12				12			
42-0245990	14117	GRINNELL MUT REINS CO	IA	3,880		3,421	3,421							
38-2907623	36650	GUARANTEE CO OF NORTH AMERICA USA	MI	312	(6)	1,241	1,235	253	(2)	158				
42-0645088	15032	GUIDEONE MUT INS CO	IA	2,876		1,241	1,241		715	529				
90-0773265	14167	GUIDEONE NATL INS CO	IA	1,695			0		44	497				
81-3496202	16052	GULF STATES INS CO	LA	158		388	388		64					
56-1371361	42811	GULF UNDERWRITERS INS CO	CT			4,498	4,498							
74-2378996	26808	HALLMARK SPECIALTY INS CO	OK	66		292	292			14				
13-5129825	22292	HANOVER INS CO	NH	19,475		18,194	18,194		0	2,253	98			
73-1416269	20430	HARBOR INS CO	OK	13,919		3,117	3,117	(906)		3,357				
13-6108721	26433	HARCO NATL INS CO	IL	5,134			0		2,476	1,093				
52-0424840	14141	HARFORD MUT INS CO	MD	114			0			59				
23-0902325	14168	HARLEYSVILLE MUT INS CO	PA			195	195							
06-0383030	22357	HARTFORD ACCIDENT AND IND CO	CT			24	24							
06-0294398	29424	HARTFORD CAS INS CO	IN	2,247	(1)	1,007	1,006		220	1,221				
06-0383750	19682	HARTFORD FIRE INS CO	CT	4,684	(23)	2,567	2,544		46	145				
38-0829290	14176	HASTINGS MUT INS CO	MI	18,221		10,669	10,669	277		5,213	364			
99-0281791	48330	HAWAII MGMT ALLIANCE ASSN	HI	34,261			0	(566)						
20-5546157	12767	HAWAIIAN INS & GUARANTY CO LTD	HI	257		1	1		59	43				
76-0699782	11243	HCC SPECIALTY INS CO	OK	11		540	540	0	23	5,669				
13-3071466	41343	HDI GLOBAL INS CO	IL	1,292			0		324	1,934				
81-5296068	16131	HDI SPECIALTY INS CO	IL	4,952			0		1,413	5,459				
43-2032415	11832	HEALTH CARE INDUSTRY LIAB RECIPROCAL INS CO RRG	DC	7,186		4,441	4,441	1,007	(525)	3,256				
20-3082454	12519	HEALTHCARE PROFESSIONALS INS CO INC	NY			800	800							
04-6989858	11530	HEALTHCARE PROVIDERS INS EXCH	PA	99		0	0		99					

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
56-2512233	10752	HEALTHCARE SAFETY AND PROTECTION RR GRP INC	SC			1	1	41						
11-2774650	24309	HEREFORD INS CO	NY	17,994	5,796	33,160	38,956	(6,172)	2,870	6,923				
46-0694063	14407	HERITAGE PROP & CAS INS CO	FL	6,980		50	50		1,538	1,120				
22-2567570	28959	HIGH POINT PREFERRED INS CO	NJ			144	144							
55-0624615	54828	HIGHMARK WEST VIRGINIA INC	WV	16			0		31					
03-0372512	11422	HILLS INS CO INC	VT	1,090		2,250	2,250			3				
98-6000550	10200	HISCOX INS CO INC	IL	20		289	289				65			
06-1041332	93440	HM LIFE INS CO	PA	6,529	9,015	8,780	17,795							
25-1800302	60213	HM LIFE INS CO OF NEW YORK	NY	384		0	0			15				
74-1966551	36862	HOCHHEIM PRAIRIE CAS INS CO	TX	202			0							
74-1327046	29297	HOME STATE COUNTY MUT INS CO	TX			56	56	36						
20-8490865	12944	HOMEOWNERS CHOICE PROP & CAS INS CO INC	FL	1,633			0		464	338				
57-1219330	12536	HOMEOWNERS OF AMERICA INS CO	TX	1,433		168	168		66					
04-3489719	11156	HOMESITE INS CO OF FL	IL	13			0		11	9				
23-1704924	11460	HOMESTEAD INS CO	PA			95	95							
59-1027412	22578	HORACE MANN INS CO	IL	574		6	6		216					
23-2387570	28550	HOUSING AND REDEVELOPMENT INS EXCH	PA	195		61	61							
06-1206659	10069	HOUSING AUTHORITY PROP INS A MUT CO	VT	1,408		1,304	1,304		292					
06-1597889	11206	HOUSING ENTERPRISE INS CO INC	VT	2,308		1,535	1,535		420					
74-2195939	42374	HOUSTON CAS CO	TX	21,180	390	29,269	29,659	29	3,063	16,982	5,474			
20-8249009	12936	HOUSTON SPECIALTY INS CO	TX	3,560		3,248	3,248	323	258	1,739				
13-5150451	25054	HUDSON INS CO	DE	2,570		1,945	1,945	51	442	1,803				
75-1637737	37079	HUDSON SPECIALTY INS CO	NY	15			0		9	11				
03-0311204	11268	ICI MUT INS CO RRG	VT	4,181		7,192	7,192			103				
13-3077651	40223	ICM INS CO	NY			1	1							
82-0412279	36129	IDAHO STATE INS FUND	ID			10	10							
36-2165210	15571	ILLINOIS CAS CO	IL			11	11							
37-0344310	23817	ILLINOIS NATL INS CO	IL	797		1,629	1,629		37	427				
36-6687877		ILLINOIS PROVIDER TRUST	IL	820		564	564	2	45	27				
37-1237560	42927	ILLINOIS STATE BAR ASSN MUT INS CO	IL	343		360	360	1	67					
36-2759195	27960	ILLINOIS UNION INS CO	IL	325		0	0		42	153				
72-1171736	44369	IMPERIAL FIRE & CAS INS CO	NC			5	5							
13-2930697	35408	IMPERIUM INS CO	TX	1,230	307	1,180	1,487		(48)	867				
42-0333150	14257	IMT INS CO	IA	1,489		484	484		0	201	31			
06-1016108	43575	IND INS CO OF NORTH AMERICA	PA	59			0			5				
64-0838376	18468	IND NATL INS CO	MS	191			0		99	71				
06-1346380	36940	INDIAN HARBOR INS CO	DE	249			0		135	141				
23-0723970	22713	INS CO OF NORTH AMERICA	PA			6,603	6,603							
13-5540698	19429	INS CO OF THE STATE OF PENNSYLVANIA	IL		154	1,485	1,639	5						
95-2769232	27847	INS CO OF THE WEST	CA	35	0	856	856			14				
13-5339725	18341	INS CORP OF NEW YORK	NY			41	41							
35-2042563	10922	INSUREMAX INS CO	NE			3	3							
74-2262949	43273	INSURORS IND CO	TX	288		196	196							
13-4941245	29742	INTEGON NATL INS CO	NC	201		170	170			4				
06-1117483	15890	INTEGRIS INS CO	CT	34		151	151							
13-0871210	14311	INTERBORO INS CO	NY	450			0		135	98				
22-1964136	21083	INTL INS CO	NY			1,023	1,023							
36-2711653	21091	INTL SURPLUS LINES INS CO	IL			1,412	1,412							
41-0121640	23647	IRONSHORE IND INC	IL	2,280	64	2,429	2,493	380	722	93				
94-1264187	25445	IRONSHORE SPECIALTY INS CO	AZ	(118)	4,103	24,514	28,617		30	1,290				
99-6004946	22845	ISLAND INS CO LTD	HI	10			0							
36-2883612	32921	ISMIE MUT INS CO	IL	1,962		43,154	43,154	(720)	344	368	1			
22-2824607	12203	JAMES RIVER INS CO	OH	264			0		85	114				
45-2971325		JELCO INS CO PCC	GA	18			0			4				

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
82-4709458	16423	JOURNEY INS CO	FL	939		24	24		355	176				
94-3203402	60053	KAISER PERMANENTE INS CO	CA	1,185			0	24						
48-1071000	34703	KANSAS MEDICAL MUT INS CO	KS			367	367							
52-2422074	10088	KENSINGTON INS CO	NY			180	180				55			
61-1275981	10320	KENTUCKY EMPLOYERS MUT INS	KY			155	155							
61-0846150	29149	KENTUCKY NATL INS CO	KY	0		4	4			17				
27-0376945	13668	KINGSTONE INS CO	NY	436			0							
51-0098159	13722	KNIGHTBROOK INS CO	DE	328			0							
72-0925617	43656	LAMMICO	LA	0		176	176	13						
30-0875958	20621	LAMORAK INS CO	MA			80	80		0					
22-2147221	35637	LANDMARK INS CO	MA		0	1	1							
25-0611340	27529	LAUNDRY OWNERS MUT LIAB INS ASSN	PA	67		129	129							
61-1122974	24520	LAWYERS MUT INS CO OF KENTUCKY	KY	390		297	297		77					
56-1181351	36013	LAWYERS MUT LIAB INS CO OF NORTH CAROLINA	NC			24	24							
23-1892289	24422	LEGION INS CO	PA		45	276	321	1						
47-5474073	16023	LEMONADE INS CO	NY	0	61	131	192		3					
25-1149494	19437	LEXINGTON INS CO	DE	16,047	218	5,126	5,344	74	1,423	8,128				
13-4916020	19917	LIBERTY INS UNDERWRITERS INC	IL	91	0	562	562	62	6	97	1			
04-1924000	23035	LIBERTY MUT FIRE INS CO	WI	2,244		3,850	3,850		41	139				
04-1543470	23043	LIBERTY MUT INS CO	MA	109,465	789	59,157	59,946	250	18,087	31,465	579			
23-1503749	65498	LIFE INS CO OF NORTH AMERICA	PA	39		25	25							
73-1155182	99724	LIFESHIELD NATL INS CO	OK	1,815	(2)		(2)				456			
26-3013152	13207	LIGHTHOUSE PROP INS CORP	LA	5,492		802	802		2,993	1,148				
35-0472300	65676	LINCOLN NATL LIFE INS CO	IN	60			0							
95-3290010	40550	LIO INS CO	CA	2,050			0		1,445	1,113				
68-0571166		LOUISIANA CITIZENS PROP INS CORP	LA	676		102	102		156	166				
72-0505896	14427	LOUISIANA FARM BUREAU MUT INS CO	LA	1,615		440	440		127	11				
		LOUISIANA JOINT REINS PLAN	LA			821	821							
72-1201349	22350	LOUISIANA WORKERS' COMP CORP	LA			35	35							
		MADISON IND INC	NY				0		2					
58-1449198	42617	MAG MUT INS CO	GA	11,067		32,873	32,873	(76)	524	662				
81-4582557		MANGROVE CELL 5 IC	VT	1,796			0							3,660
82-3239849		MANGROVE CELL 6 IC	VT	1,764			0							12,493
54-1398877	28932	MARKEL AMERICAN INS CO	VA	1,095	1,290	0	1,290		1,316	62				
36-3101262	38970	MARKEL INS CO	IL	61	(1)	91	90							
38-2703306		MASB - SEG PROP/CAS POOL INC	MI				0		4					
04-2503445		MASSACHUSETTS PROP INS UNDERWRITING ASSN	MA	2,127			0							
84-1629757	12256	MASSY UNITED INS LTD	UT	3,393	75	388	463	67	930	297				
51-0097283	26743	MAXUM IND CO	CT	93		103	103			1				
33-1007124	11498	MDADVANTAGE INS CO OF NEW JERSEY	NJ	1,558	80	5,364	5,444	(62)						
32-0097644	11861	MEDICAL ALLIANCE INS CO	IL	291		154	154							
64-0593289	10339	MEDICAL ASSUR CO OF MISSISSIPPI INC	MS	191			0	(13)	42					
94-2298312	32433	MEDICAL INS EXCH OF CALIFORNIA	CA	766		470	470							
14-1584861	34231	MEDICAL LIAB MUT INS CO	NY			1,000	1,000							
56-1122874	32522	MEDICAL MUT INS CO OF NORTH CAROLINA	NC	464		894	894	17	49	25				
01-0355669	36277	MEDICAL MUT INS CO. OF MAINE	ME	1,339		1,618	1,618	142	411	221				
52-1021905	32328	MEDICAL MUT LIAB INS SOCIETY OF MARYLAND	MD	96		991	991							
04-2595783	10206	MEDICAL PROFESSIONAL MUT INS CO	MA	7,650		0	0	93	1,721					
35-0506406	11843	MEDICAL PROTECTIVE CO	IN			1	1							
03-0306465		MEDMARC MUT INS CO	VT			21	21	4						
59-2213662	97055	MEGA LIFE & HEALTH INS CO	OK			4	4							
42-0410010	14494	MERCHANTS BONDING CO	IA	927		1,574	1,574	141						
16-0550140	23329	MERCHANTS MUT INS CO	NY	8,133		4,870	4,870		775	3,283	2,020			
95-2848960	27553	MERCURY INS CO	CA	(562)		1,700	1,700		337					

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
04-1614490	19798	MERRIMACK MUT FIRE INS CO	MA	1,777		0	0							
13-2725441	26298	METROPOLITAN PROP AND CAS INS CO	RI	565		73	73							
38-0828980	14508	MICHIGAN MILLERS MUT INS CO	MI	5		91	91		5					
38-2838578	31429	MICHIGAN PROFESSIONAL INS EXCH	MI	445		71	71							
31-1169435	23612	MIDWEST EMPLOYERS CAS CO	DE			48	48				29			
41-0417260	23574	MIDWEST FAMILY MUT INS CO	IA			3	3							
25-1819197	14575	MILLERS CAPITAL INS CO	PA	355	12	405	417			42				
41-1422201	42234	MINNESOTA LAWYERS MUT INS CO	MN	126		222	222		60	14				
22-3818012	20362	MITSUI SUMITOMO INS CO OF AMERICA	NY	858	0	357	357		152	326				
13-3467153	22551	MITSUI SUMITOMO INS USA INC	NY	62			0			9				
01-0021090	15997	MMG INS CO	ME	1,202		209	209		152	434				
41-1625288	16942	MMIC INS INC	MN	1,186		403	403	1			7			
47-3065331	15715	MONARCH NATL INS CO	FL				0		6					
47-3794587		MONROE IND INC	IL	124			0			62				
39-1324718	29858	MORTGAGE GUARANTY INS CORP	WI	12,822		5,595	5,595	(6,946)						14,662
83-0181634	29440	MOUNTAIN WEST FARM BUREAU MUT INS CO	WY			19	19							
	10422	MPC INS LTD	VT			834	834							
37-1072999	37974	MT HAWLEY INS CO	IL	209			0		13	83				
66-0774694	14153	MULTINATL INS CO	PR	29		18	18							
13-4924125	10227	MUNICH REINS AMERICA INC	DE		0	98	98							
54-0313250	33740	MUT ASSUR SOCIETY OF VIRGINIA	VA			1	1							
23-6200024	14664	MUT BENEFIT INS CO	PA	554		594	594							
86-0312181	32832	MUT INS CO OF ARIZONA	AZ	218		357	357	(10)	44					
91-0217580	14761	MUT OF ENUMCLAW INS CO	OR	664		101	101		290	166				
47-0246511	71412	MUT OF OMAHA INS CO	NE			8	8							
		MUT PROTECTION TRUST	CA			0	0	(28)						
99-0294316	26257	MUT RR GRP INC	HI	2,344		1,967	1,967							
23-1525628	11878	MUTAID EXCH	KS			110	110	3						
35-1701158	29629	NAMIC INS CO INC	IN	153			0							
05-0394576	43001	NARRAGANSETT BAY INS CO	RI	2		0	0							
	13127	NATIONS INS CO	CA	(5)		38	38	(20)						
31-4177100	23787	NATIONWIDE MUT INS CO	OH	18,926		10,433	10,433	64	1,017	3,749	300			
47-0247300	23663	NATL AMERICAN INS CO	OK	234		9	9		27	70				
38-0865250	11991	NATL CAS CO	OH	211			0		33	118				
06-0464510	20478	NATL FIRE INS CO OF HARTFORD	IL	8			0							
74-1541799	82538	NATL HEALTH INS CO	TX	175		0	0		71					
47-0355979	20087	NATL IND CO	NE		0	1	1							
34-1607395	32620	NATL INTERSTATE INS CO	OH	486		502	502		83	171				
27-0471418	13695	NATL MORTGAGE INS CORP	WI	2,017		1,354	1,354	(2,500)						3,605
74-1196864	15474	NATL SUMMIT INS CO	TX	86			0							
25-0687550	19445	NATL UNION FIRE INS CO OF PITTSBURGH PA	PA	58,411	74	6,332	6,406	124	2,761	30,769	2			6,580
86-0528184	17370	NAUTILUS INS CO	AZ	41		57	57		27	37				
13-3138390	42307	NAVIGATORS INS CO	NY	17,452	1	12,987	12,988	125	892	9,064	1			
13-3536448	36056	NAVIGATORS SPECIALTY INS CO	NY	45		124	124		31	29				
42-0635534	15865	NCMIC INS CO	IA	3,026			0	(55)		789				
02-0342937	24171	NETHERLANDS INS CO	NH			4	4							
02-0172170	23841	NEW HAMPSHIRE INS CO	IL		0	314	314				44			
98-0188674		NEW OCEAN INS CO LTD	CT	233			0			112				
15-0398170	14834	NEW YORK CENTRAL MUT FIRE INS CO	NY	468	0	0	0							
13-2703894	16608	NEW YORK MARINE AND GEN INS CO	NY	292		695	695							
11-2971880	34843	NEW YORK SCHOOLS INS RECIPROCAL	NY			2	2							
02-0170490	14788	NGM INS CO	FL			15	15							
16-1590999	12285	NIAGARA LIFE AND HEALTH INS CO	NY	225			0	12	61	7	36			
77-0203935		NONPROFITS INS ALLIANCE OF CALIFORNIA	CA	2,039		797	797		21	263				

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
94-2301054	33200	NORCAL MUT INS CO	CA	772		177	177		158		14			
56-1222676		NORTH CAROLINA JOINT UNDERWRTNG ASSN AND INS	NC	547			0		50	25				
22-1964135	21105	NORTH RIVER INS CO	NJ			949	949							
		NORTHBROOK EXCESS AND SURPLUS INS CO	IL			500	500							
41-6009967	24015	NORTHLAND INS CO	CT			68	68							
26-0818900	13045	NORTHSTONE INS CO	WV			137	137							
16-1140177	42552	NOVA CAS CO	NY			5,866	5,866							
85-1663261	16871	OBSIDIAN SPECIALTY INS CO	DE	9,204		11	11	49	410	4,327				
84-0513811	23248	OCCIDENTAL FIRE & CAS CO OF NORTH CAROLINA	NC				0		(5)					
47-0698507	23680	ODYSSEY REINS CO	CT	1,350			0							
31-0947214	37176	OHIO BAR LIAB INS CO	OH	133		1	1		32					
		OHIO GOVERNMENT RISK MGMT PLAN	IL		(11)	184	173		31					
73-1103663	39411	OKLAHOMA ATTORNEYS MUT INS CO	OK	891		552	552	1	18	19				
73-0540035	21563	OKLAHOMA FARM BUREAU MUT INS CO	OK	2,604		1,143	1,143	(662)		653				
25-0410420	24147	OLD REPUBLIC INS CO	PA	42,188	1	26,137	26,138	49	6,097	15,923	13			
39-1395491	40444	OLD REPUBLIC SURETY CO	WI	4,381		1,079	1,079	5	551	369				
26-0211369	12954	OLYMPUS INS CO	FL			1	1							
59-1906611	38644	OMEGA INS CO	FL			23	23							
36-3571664	44121	OMS NATL INS CO	IL	45		121	121							
94-3047990	44105	OPHTHALMIC MUT INS CO RRG	VT	327		120	120	22						
66-0648224	10140	OPTIMA SEGUROS	PR	864		144	144	29		467				
93-0845699		OREGON STATE BAR PROFESSIONAL LIAB FUND	OR	911		457	457			54				
02-0635701	11555	PACIFIC COMP INS CO	CA			2,433	2,433							
96-0001575	18380	PACIFIC IND INS CO	GU			76	76				59			
94-3092010	37850	PACIFIC SPECIALTY INS CO	CA	2,906	1	0	1		188	1,560				
95-2379438	20338	PALOMAR SPECIALTY INS CO	OR	2,491		664	664		81	597				
02-0177030	24198	PEERLESS INS CO	NH			2	2							
37-6028411	24228	PEKIN INS CO	IL	1,224		3,488	3,488			146				
24-0686200	14982	PENN MILLERS INS CO	PA	1	0	135	135							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSN INS CO	PA	426		1,080	1,080	46	18	153	8			
26-1716465	13125	PEOPLES TRUST INS CO	FL	453			0		327	95				
42-0223390	13714	PHARMACISTS MUT INS CO	IA	6		225	225	53						
23-1621593	17914	PHILADELPHIA CONTRIBUTIONSHIP INS CO	PA	1,066		1,446	1,446							
23-1738402	18058	PHILADELPHIA IND INS CO	PA	21,973	1	11,203	11,204		3,995					
06-0303275	25623	PHOENIX INS CO	CT	72			0			8				
06-0493340	67814	PHOENIX LIFE INS CO	NY			24	24				20			
91-1160717	40738	PHYSICIANS INS A MUT CO	WA	126		0	0		88	6				
13-4235490	11588	PHYSICIANS INS CO	FL	2,535		4,484	4,484							
20-3962994	12507	PHYSICIANS PROACTIVE PROTECTION INC RRG	SC	296		76	76		106	77				
11-2585889	41467	PHYSICIANS RECIPROCAL INSURERS	NY			92	92							
04-2800590	14737	PLYMOUTH ROCK ASSUR CORP	MA	505			0							
36-3030511	37257	PRAETORIAN INS CO	PA			43	43	(304)	(21)					
64-0927819	10223	PREFERRED AUTO INS CO INC	TN	5,145		574	574	(876)	476	160				
15-0420080	15024	PREFERRED MUT INS CO	NY	2,009		415	415	(219)	45	715				
36-3521189	44083	PREFERRED PHYSICIANS MEDICAL RR GRP INC	MO	(870)		5,130	5,130							
47-0580977	36234	PREFERRED PROFESSIONAL INS CO	NE			1,463	1,463							
03-0325296	10101	PREMIER INS EXCH RR GRP	CA			5	5							
26-4756872	13687	PREPARED INS CO	FL				0		4					
02-0774091	12588	PRIME INS CO	IL	1,187		466	466	(825)		107				
20-8287105	12873	PRIVILEGE UNDERWRITERS RECIPROCAL EXCH	FL	1,129		2,573	2,573	(341)		326	333			
38-2317569	38954	PROASSUR CAS CO	MI			3	3							
63-0720042	33391	PROASSUR IND CO INC	AL	3,751		6,836	6,836		753					
39-1567580	23400	PROASSUR WISCONSIN INS CO	WI			1,212	1,212							
13-5667145	12513	PROFESSIONAL LIAB INS CO OF AMERICA	NY				0		4					

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
34-6513736	24260	PROGRESSIVE CAS INS CO	OH	30,274		43,868	43,868		(2,405)	1,200				
73-1464246	95335	PROKLAHOMA CARE INC	OK			7	7							
13-2511244		PROSIGHT SPECIALTY MGMT CO INC	NY		(2)	106	104							
81-2977557	15990	PROSPECT MEDICAL HOLDINGS RR GRP INC	VT	130		50	50		130					
35-6021485	12416	PROTECTIVE INS CO	IN	1,192		4,193	4,193							
22-2311816	39217	QBE INS CORP	PA	118,426	2,785	9,706	12,491	(2,135)	3,858	56,318				
23-1641984	10219	QBE REINS CORP	PA			54	54							
94-2906362	14133	QUALITAS INS CO	CA	9			0							
04-1752900	15067	QUINCY MUT FIRE INS CO	MA	125			0							
41-0246603	16330	RAM MUT INS CO	MN			1	1							
95-2801326	22179	REPUBLIC IND CO OF AMERICA	CA	428		804	804							
75-1221537	24538	REPUBLIC UNDERWRITERS INS CO	TX			1,823	1,823				432			
20-3805292	12471	RETAILERS MUT INS CO	MI	56		13	13							
22-2164570	34509	RIDER INS CO	NJ		(22)	340	318		(187)					
36-3801507		RISK MGMT ASSN OF RESIDENT CONST EMPLOYERS COUNCIL	IL	57		322	322							
37-0915434	13056	RLI INS CO	IL	1,364	0	7,355	7,355	552		577				
54-1223736	42595	ROCKINGHAM CAS CO	VA	151			0							
25-1620138	35505	ROCKWOOD CAS INS CO	PA			8	8							
87-2562974		ROCKY MOUNTAIN INS CO	FL	255			0		236	228				
41-1375004	39039	RURAL COMMUNITY INS CO	MN			2	2							
39-0271985	15091	RURAL MUT INS CO	WI	(59)	0	1,226	1,226			8				
75-2667578	11134	RURAL TRUST INS CO	TX	1,618		3,446	3,446		253	113				
59-3827386	12360	SAFE HARBOR INS CO	FL			339	339							
57-6010926	12734	SAFE ROCK INS CO	VT	63		1,525	1,525			31				
59-1786118	36560	SAFEPORT INS CO	FL	288			0		29	18				
43-0727872	15105	SAFETY NATL CAS CORP	MO	3,215		525	525		38	1,020				
27-2237608	13815	SAFETY SPECIALTY INS CO	MO	3,451		27	27	(86)		2,525				
35-1524574	40460	SAGAMORE INS CO	IN			670	670							
03-0339975		SAINT GEORGE INS CO	VT	162			0							
74-3090959	11808	SCHUYLKILL CROSSING RECIPROCAL RRG	VT			500	500							
75-1444207	30058	SCOR REINS CO	NY	19		14	14			39				
31-1117969	15580	SCOTTSDALE IND CO	OH	9		110	110			6				
31-1024978	41297	SCOTTSDALE INS CO	OH	7,721	(11)	28,523	28,512	(65)	306	1,976	1,960			
13-5379820	22535	SEABOARD SURETY CO	NY			3	3	7						
39-0355180	22543	SECURA INS A MUT CO	WI			1,521	1,521							
75-3176411	10117	SECURITY FIRST INS CO	FL	27		152	152		44					
15-0470620	15113	SECURITY MUT INS CO	NY	241		505	505							
22-1272390	12572	SELECTIVE INS CO OF AMERICA	NJ	8,579		4,032	4,032		69	56				9,932
13-2941133	10936	SENECA INS CO INC	NY			403	403							
39-0333950	24988	SENTRY INS CO	WI	3,043		2,120	2,120		6	180	49			
36-2674180	21180	SENTRY SELECT INS CO	WI	1,303		145	145		299	748				
94-1067908	22985	SEQUOIA INS CO	CA		(9)	0	(9)							
59-2048400	39152	SERVICE AMERICAN IND CO	OK	1,060		197	197	(16)	12	117				
74-2227733	43389	SERVICE LLOYDS INS CO	TX	4,135		1,248	1,248	(36)		1,003				
13-2997499	18961	SIRIUS AMERICA INS CO	OH	1,083			0	533			1,011			
85-2094945	16820	SIRIUSPOINT SPECIALTY INS CORP	NH	476			0	1	332	366				
84-2097709	16600	SMALL FLEET ADVANTAGE RR GRP INC	SC	440	28	8	36		178	220				
39-0711880	15261	SOCIETY INS A MUT CO	WI	1,882		2,731	2,731	(41)						
13-2554270	11126	SOMPO AMERICA INS CO	NY	7			0			5				
57-0359825	15164	SOUTH CAROLINA FARM BUREAU MUT INS CO	SC	410		0	0			18				
26-2494793		SOUTH CAROLINA PHYSICIAN ASSUR CO	SC	2			0							
57-0629683	34134	SOUTH CAROLINA WIND AND HAIL UNDERWRITING ASSN	SC	406			0			67				
64-0288243	18325	SOUTHERN FARM BUREAU CAS INS CO	MS	180			0			15				
20-2380774	10136	SOUTHERN FIDELITY INS CO INC	FL	11,076		750	750		3,308	3,344				

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
45-4180375	14166	SOUTHERN FIDELITY PROP AND CAS	FL	(3)		50	50		127					
02-0733996	12247	SOUTHERN OAK INS CO	FL	2,465		344	344		832	308				
71-0550267	16047	SOUTHERN PIONEER PROP AND CAS INS CO	AR	161		17	17		(2)	24				
54-6048396	15709	SOUTHERN STATES INS EXCH	VA	421		174	174							
58-1025758	12610	SOUTHERN TRUST INS CO	GA	1,586		708	708		514					
85-0421324	10207	SOUTHWEST CAS CO	NM			78	78	51						
04-1027270	20613	SPARTA INS CO	CT			29	29							
93-0928517	24376	SPINNAKER INS CO	IL	24,782		6,008	6,008	(1,757)	115	10,176	392			
43-2035217	11844	ST JOHNS INS CO INC	FL	2,790		130	130		712	519				
41-0406690	24767	ST PAUL FIRE & MARINE INS CO	CT	39,865		17,318	17,318	20	10	16,371				
74-1293395	24783	ST PAUL INS CO	MN			2,547	2,547							
36-2542404	19224	ST PAUL PROTECTIVE INS CO	CT			239	239							
41-1230819	30481	ST PAUL SURPLUS LINES INS CO	DE			4	4							
38-2626205	18023	STAR INS CO	MI			75	75	0						
75-1670124	38318	STARR IND AND LIAB CO	TX	43,731	3,436	54,559	57,995	46	12,270	15,848	1,626			
26-3622499	13604	STARR SURPLUS LINES INS CO	TX	4,171		2,067	2,067		82	1,946				
95-1429618	25496	STARSTONE NATL INS CO	DE			4	4							
51-0335732	44776	STARSTONE SPECIALTY INS CO	DE	256		308	308		154	58	125			
31-4316080	25135	STATE AUTOMOBILE MUT INS CO	OH	3,925		3,528	3,528		336	544				
37-0533080	25143	STATE FARM FIRE AND CAS CO	IL	19,541		801	801		409					
75-1980552	12831	STATE NATL INS CO INC	TX	47,485	231	3,913	4,144	(2,692)	7,903	36,508	860			
62-0965320	33049	STATE VOLUNTEER MUT INS CO	TN	568		5,939	5,939		177	197				
52-0981481	26387	STEADFAST INS CO	IL	404		1,224	1,224		146	258				
20-1813198	10156	STEADPOINT INS CO	TN	12	(9)	340	331	(249)						
03-0315838	10476	STICO MUT INS CO RR GRP	VT	103			0		5	77				
68-0266416	25180	STILLWATER INS CO	CA	771			0			143				
02-0361360	40436	STRATFORD INS CO	NH	102		0	0							
59-3476554	10860	SUNSHINE STATE INS CO	FL			126	126							
76-0568746	10916	SURETEC INS CO	TX	781	(1)	651	650							
85-2094463	16848	SUTTON SPECIALTY INS CO	OK	306			0		223	235				
20-4310767	12593	SYNERGY COMP INS CO	PA	395		125	125							
20-4790752	12773	SYNERGY INS CO	NC	7			0							
04-2451053	12866	T H E INS CO	LA		(2)	491	489							
02-0449082	42376	TECHNOLOGY INS CO INC	DE			50	50							
03-0312906	10113	TERRA INS CO RRG	VT	143			0			1				
43-1982873	11543	TEXAS FAIR PLAN ASSN	TX	511		88	88							
74-6249327	32514	TEXAS HOSPITAL INS EXCH	TX	70		0	0							
74-1959190	36331	TEXAS LAWYERS INS EXCH	TX	108		9	9	(8)		17				
74-1854731	32697	TEXAS MEDICAL LIAB TRUST	TX	2,084		5,139	5,139	(6)						
74-2615873	22945	TEXAS MUT INS CO	TX	1	0	1,393	1,393							
94-1517098	25534	TIG INS CO	CA		(4)	42	38							
03-0313001	10084	TITLE INDUSTRY ASSUR CO RR GRP	VT	7		236	236	7			15			
13-4032666	10945	TOKIO MARINE AMERICA INS CO	NY	885		3,189	3,189			60	344			
23-2423138	23850	TOKIO MARINE SPECIALTY INS CO	DE	9,318	(251)	5,559	5,308		1,164	2,192				
56-1543230	29050	TOWER HILL PREFERRED INS CO	FL	534		46	46		149	109				
59-3600233	11027	TOWER HILL PRIME INS CO	FL	736		553	553		183	67				
20-1078811	12011	TOWER HILL SELECT INS CO	FL			36	36							
02-0772872	12538	TOWER HILL SIGNATURE INS CO	FL	87		82	82							
22-2429452	41807	TRANSVERSE SPECIALTY INS CO	DE	2,160	(36)	250	214		595	169				
06-6033504	19038	TRAVELERS CAS AND SURETY CO	CT	6		1,490	1,490							
06-0907370	31194	TRAVELERS CAS AND SURETY CO OF AMERICA	CT	2,873		2,451	2,451		158	1,161				
06-1203698	29696	TRAVELERS EXCESS AND SURPLUS LINES CO	CT	321			0		0	126				
06-0566050	25658	TRAVELERS IND CO	CT	61,378	0	61,985	61,985	182	247	6,230	1,869			
06-0336212	25682	TRAVELERS IND CO OF CONNECTICUT	CT	7			0		(1)					

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
76-0002592	41262	TRAVELERS LLOYDS INS CO	TX	4		0	0			3				
36-2719165	25674	TRAVELERS PROP CAS CO OF AMERICA	CT	11,978		29	29		695	1,576				
06-1286274	36161	TRAVELERS PROP CAS INS CO	CT	43			0			32				
56-1570971	24350	TRIAD GUARANTY INS CORP	IL			1	1							
73-1394760	28535	TRIANGLE INS CO INC	OK	25			0			2				
75-0620550	19887	TRINITY UNIVERSAL INS CO	TX	747			0							
66-0437064	40568	TRIPLE S PROPIEDAD INC	PR	1,344	0	2,235	2,235	259	368					
82-1704480	16188	TRISURA SPECIALTY INS CO	OK	1,446		59	59		602					
04-3066580	27227	TRUST INS CO	MA			502	502							
06-0732738	29459	TWIN CITY FIRE INS CO	IN			791	791							
81-0922384	15885	TYPTAP INS CO	FL	2,728			0		833	558				
87-0346401	36676	UMIA INS INC	OR	126			0			1				
43-1917728	11121	UNIFIED LIFE INS CO	TX		124		124		61					
03-0163640	25860	UNION MUT FIRE INS CO	VT	1,293		260	260	26	2	609				
03-0308423	10020	UNITED EDUCATORS INS A RECIPROCAL RR GRP	VT	0		3,558	3,558							
42-0644327	13021	UNITED FIRE & CAS CO	IA	(245)	(61)	7,636	7,575		(18)					
82-0105660	18939	UNITED HERITAGE PROP AND CAS CO	ID	2,771		402	402		240	300				
73-1233518	17647	UNITED HOME INS CO	AR			54	54	3						
23-1581485	13064	UNITED NATL INS CO	PA	1,583		345	345		196	235				
59-3560143	10969	UNITED PROP & CAS INS CO	FL	17,493		8,817	8,817	(2,523)	3,414	1,617				
74-0959140	25941	UNITED SERVICES AUTOMOBILE ASSN	TX	3,334		75	75			501				
20-3145738	12537	UNITED SPECIALTY INS CO	DE	12,151		46	46		1,811	6,748				
52-0515280	25887	UNITED STATES FIDELITY AND GUARANTY CO	CT			20	20	(1)						
13-5459190	21113	UNITED STATES FIRE INS CO	DE	8,211		0	0	382	102	17	956			
23-1383313	25895	UNITED STATES LIAB INS CO	PA			17	17							
39-0941450	29157	UNITED WISCONSIN INS CO	WI	792	246	902	1,148	0	248	102				
66-0313825	31704	UNIVERSAL INS CO (PR)	PR	16,848	(119)	7,565	7,446	(155)	3,413	9,855				
20-1041714	11986	UNIVERSAL INS CO OF NORTH AMERICA	FL	(1)		316	316	27						
20-3073837	10759	UNIVERSAL NORTH AMERICA INS CO	TX		(4)	11	7							
65-0789077	10861	UNIVERSAL PROP & CAS INS CO	FL	783			0							
47-0363416	25933	UNIVERSAL SURETY CO	NE	899		627	627	266	43	272				
01-0278678	62235	UNUM LIFE INS CO OF AMERICA	ME	39			0							
86-2059921	16988	UPLAND SPECIALTY INS CO	TX	100			0			66				
52-1504975	29599	US SPECIALTY INS CO	TX	26			0		12	3				
15-0476540	15326	UTICA FIRST INS CO	NY	13,311	0	13,283	13,283							
15-0476880	25976	UTICA MUT INS CO	NY	296	(4)	336	332	(21)		9				
	43478	UTICA NATL INS CO OF TEXAS	TX	18			0			11				
86-0114294	21172	VANLINER INS CO	OH			4	4							
86-2042004		VANTAGE RISK INS CORP	DE	549			0	(11)	381	286				
81-5479221	16186	VAULT RECIPROCAL EXCH	FL	3,180		73	73			992				
03-0164650	26018	VERMONT MUT INS CO	VT	5,631		247	247	10	(13,742)	624				
84-1681186	12900	VICTORY INS CO	MT			17	17							
54-0502500	26034	VIRGINIA FARM BUREAU MUT INS CO	VA	1,777		595	595							
23-7097511	35670	VIRGINIA PROP INISURANCE ASSN	VA	122			0							
36-3186541	40827	VIRGINIA SURETY CO INC	IL	126			0		28	4	34			
39-0698170	15350	WEST BEND MUT INS CO	WI	17		1,244	1,244			0				
20-0306953	11972	WEST VIRGINIA MUT INS CO	WV			116	116	0						
92-0040526	10030	WESTCHESTER FIRE INS CO	PA	8,488	0	7,761	7,761		237	2,851	978			
58-2139927	10172	WESTCHESTER SURPLUS LINES INS CO	GA	1,862	0	1,460	1,460			61				
95-0634675	13625	WESTERN MUT INS CO	CA			15	15							
41-0430825	15377	WESTERN NATL MUT INS CO	MN	132		65	65			9				
46-0204900	13188	WESTERN SURETY CO	SD	1,076		3,551	3,551							
34-6516838	24112	WESTFIELD INS CO	OH	11,986		6,451	6,451		2,556	4,614				
90-0797817	14930	WESTON INS CO	FL	3,709		2,618	2,618		2,596	500				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On 6	Reinsurance On 7	8	9	10	11	12	13	14	15
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
48-0921045	39845	WESTPORT INS CORP	MO	54		26,303	26,303		6		614			
47-4192112		WHITE ROCK INCORPORATED CELL 4 INC	VT	19,734			0		11	1				90,586
36-0947200	62413	WILCAC LIFE INS CO	IL			701	701				660			
39-0195650	30155	WILMINGTON INS CO	DE	693		5	5		52	39				
20-4003938	12541	WINDHAVEN INS CO	FL		4	23	27		0					
39-1542749	22020	WISCONSIN LAWYERS MUT INS CO	WI	(44)		516	516							
87-0455184	68420	WMI MUT INS CO	UT	758			0			2				
38-1184730	15407	WOLVERINE MUT INS CO	MI	404		226	226							
75-6017952	24554	XL INS AMERICA INC	DE	20,203		4,715	4,715		2,018	11,738				
13-3787296	40193	XL INS CO OF NEW YORK INC	NY	79			0		70	70				
13-1290712	20583	XL REINS AMERICA INC	NY	100,690	(126)	20,763	20,637	(35)	19,415	48,547	2,600			
85-0277191	37885	XL SPECIALTY INS CO	DE	155	1	899	900	5	130	164				
95-1651549	13269	ZENITH INS CO	CA	3,657			0		17	2,255				
36-4233459	16535	ZURICH AMERICAN INS CO	NY	66,781	(690)	27,833	27,143		4,044	19,826	398			
36-2781080	27855	ZURICH AMERICAN INS CO OF ILLINOIS	IL	22,898	25	2,945	2,970		5,380	10,044				
0999999. Total Other U.S. Unaffiliated Insurers				3,818,468	104,457	1,917,079	2,021,536	(25,498)	454,319	1,073,111	573,455	0	0	349,952
AA-9995009		AMERICAN NUCLEAR INSURERS	CT	1,367	1	22	23		1,601	484				
AA-9995013		ASSOCIATED AVIATION UNDERWRITERS	NJ		0	58	58							
AA-9990010		BETA HEALTHCARE GRP RISK MGMT AUTHORITY	CA	4,752		2,597	2,597		1,028	22				
AA-9992035		FLORIDA MUNICIPAL LIAB SELF-INSURERS PROGRAM	FL			276	276							
AA-9995024		GARDEN STATE REINS ASSOC.	PA			126	126							
AA-9995137		GLOBAL AEROSPACE INC	NJ	726		2,049	2,049	1	147					
AA-9995119		GUY CARPENTER - REGIONAL ACCOUNTS PROGRAM	PA	0		176	176				50			
AA-9990035		LOUISIANA HOSPITAL ASSN MALPRACTICE AND GEN LIAB TRUST	LA				0	33						
AA-9995043		UNITED STATES AIRCRAFT INS GRP	NY	781		22	22	8						
AA-9995073		WORKER'S COMP UNDERWRITING ASSN	PA			3	3							
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				7,626	1	5,329	5,330	42	2,776	506	50	0	0	0
1299999. Total - Pools and Associations				7,626	1	5,329	5,330	42	2,776	506	50	0	0	0
		A M S RE AUTOS MOTOS MANIFEST SPORT REASSUR	FRA			477	477							
		AA REINS CO LTD	GGY			2	2	(11)						
		AAI LTD	AUS	1,517		847	847		67	273				
AA-5324113		ABCI INS CO LTD	HKG	1,063	63	848	911	0	826	467				
AA-1990007		ABSA INS CO LTD	ZAF			4	4	1	0		(4)			
AA-4660010		ABU DHABI NATL INS CO PSC	ARE	58		141	141			19				
		ACE AMERICAN FIRE AND MARINE INS CO	KOR	8		0	0							
		ACE AMERICAN INS CO SUCURSAL ARGENTINA	ARG	28			0			12				
AA-4690220		ACE CIIC INS CO EGYPT SAE	EGY			6	6							
		ACE INA OVERSEAS INS CO LTD	THA	(1)			0			8				
AA-2330034		ACE SEGUROS SA	COL	0			0			66				
AA-1120183		ADMIRAL INS CO LTD	GBR			8	8							
AA-8230013		ADMIRAL INS GIBRALTAR LTD	GIB	0		364	364							
AA-9610002		ADRIATIC INS CO ASSICURAZIONI SPA	SVN	1		54	54							
		ADVANTAGE GEN INS CO LTD	JAM	184		3	3	7	74	86				
AA-8230004		ADVANTAGE INS CO LTD	GIB		0	18	18	57	5					
AA-2730031		AFIANZADORA ASERTA SA DE CV	MEX	2,474		349	349	(394)	85	1,977				
AA-1240039		AG INS SA NV	BEL		0	2	2							
		AGRE INS CO LTD	ZAF	26			0			6				
AA-1564112		AGRICORP	CAN	208			0							
AA-5340009		AGRICULTURE INS CO OF INDIA LTD	IND	9,129		2,301	2,301	56	4,820	2,737				
AA-2730069		AGROASEMEX SA	MEX	54	0		0	7						
AA-1930055		AIG AUSTRALIA LTD	AUS	398		41	41	61	63	367				
AA-1370047		AIG EUROPE SA	DEU	321		0	0			110				
AA-1120841		AIG EUROPE UK LTD	GBR			1	1							
AA-1580086		AIG GEN INS CO LTD	JPN	51		149	149		128					

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-1564107		AIG INS CO OF CANADA	CAN	5,348	18	339	357	9	224	1,876				
AA-5660042		AIG PHILIPPINES INS INC	PHL	2			0							
AA-2730024		AIG SEGUROS MEXICO SA DE CV	MEX	51			0		45	26	0			
AA-2230018		AIG SEGUROS SA BRASIL	BRA	2	1		1		3					
AA-1990025		AIG SOUTH AFRICA LTD	ZAF			40	40							
AA-1580015		AIOI NISSAY DOWA INS CO LTD	JPN	13,709		29,463	29,463	1	2,222	2,786				
AA-1120174		AIOI NISSAY DOWA INS CO OF EUROPE LTD	GBR			9	9							
		AIU CANADA LTD	CAN		1	82	83	66						
AA-1864110		AKSIGORTA AS	TUR	0	2	246	248							
AA-4430010		AL AHLEIA INS CO S A K	KWT	1		64	64							
AA-4530025		AL KHALEEJ INS CO	QAT			3	3							
AA-4530004		AL KOOT INS AND REINS CO SAQ	QAT	11		40	40			6				
AA-4560013		AL RAJHI CO FOR COOPERATIVE INS	SAU	74			0			62				
		ALB SIGURACIOR	ALB	48			0							
AA-1560123		ALBERTA BLUE CROSS PLAN	CAN			20	20							
AA-1560028		ALBERTA MOTOR ASSN INS CO	CAN	1,765		781	781			152				
AA-1120146		ALEA LONDON LTD	GBR			30	30	(44)	1					
AA-2230009		ALFA SEGURADORA SA	BRA			10	10	5						
		ALIANZA GARANTIA SEGUROS Y REASEGUROS SA	PRY	22			0		6	13				
		ALL JAPAN COOPERATIVE KYOSAI	JPN	0		0	0							
AA-2134109		ALLIANZ ARGENTINA COMPANIA DE SEGUROS SA	ARG	0	1	6	7	18						
AA-1930610		ALLIANZ AUSTRALIA INS LTD	AUS	176		11,544	11,544		14	64				
AA-1320039		ALLIANZ FRANCE SA	FRA			3	3							
AA-2230017		ALLIANZ GLOBAL CORP & SPECIALTY RESSEGUROS	BRA	614		3,342	3,342			42				
AA-1320065		ALLIANZ GLOBAL CORPORATE & SPECIALTY FRANCE	FRA	0		7	7		2					
AA-1344101		ALLIANZ GLOBAL CORPORATE & SPECIALTY SE	DEU	15,324	221	12,209	12,430	36	4,375	7,418	0			
AA-1320013		ALLIANZ IARD	FRA			43	43				34			
		ALLIANZ INS LAOS CO LTD	LAO	38			0		35	34				
AA-1120445		ALLIANZ INS PLC	GBR			1	1							
AA-2734112		ALLIANZ MEXICO S A	MEX	89			0			20				
AA-1380175		ALLIANZ NEDERLAND SCHADEVERZEKERING NV	NLD	8		0	0							
AA-9350001		ALLIANZ POJISTOVNA AS	CZE			14	14							
		ALLIANZ RE ARGENTINA SA	ARG	28	32	1,927	1,959	(24)	10					
AA-6327500		ALLIANZ RE DUBLIN DESIGNATED ACTIVITY CO	IRL	154		2,541	2,541							
AA-3194158		ALLIANZ RISK TRANSFER BERMUDA LTD	BMU	2,100			0			459				
		ALLIANZ SAUDI FRANSI COOPERATIVE INS CO	SAU	12			0		10					
AA-2334103		ALLIANZ SEGUROS S.A.	COL	118	0	122	122	96	143	23	1			
AA-2230120		ALLIANZ SEGUROS SA	BRA	(55)		593	593			12				
AA-1864106		ALLIANZ SIGORTA AS	TUR	0	1	276	277	(7)						
AA-1360182		ALLIANZ SPA	ITA			3	3							
AA-9680003		ALLIANZ TIRIAC	ROU	0		60	60	440						
AA-9694100		ALLIANZ ZAGREB DD	HRV			134	134							
AA-1780093		ALLIED WORLD ASSUR CO (EUROPE) LTD	IRL	(24)	0	270	270	46	7					
AA-3194128		ALLIED WORLD ASSUR CO LTD	BMU	16,574	61	10,372	10,433	15	2,834	5,567				
AA-1560030		ALLSTATE INS CO OF CANADA	CAN	801		1,847	1,847		200					
AA-9240045		ALLTRUST INS CO LTD	CHN	2,842	649	2,745	3,394	459	1,707	541	565			
AA-1280012		ALM BRAND A/S	DNK	5		5	5		0					
AA-1280023		ALPHA INS A/S	DNK			114	114	(36)			78			
		ALPHA INS LTD	PNG	69	105	157	262	76	47	42				
		ALPHA INS SA	BEL		0	32	32	52			0			
AA-1120187		AMERICAN INTL GRP UK LTD	GBR	249	(14)	1,650	1,636		(23)	217				
AA-3190234		AMERICAN INTL OVERSEAS LTD	BMU	0		378	378	(131)						
AA-3190005		AMERICAN INTL REINS CO LTD	BMU	52,136	707	6,425	7,132		5,223	16,901	997			
AA-1120187		AMERICAN INTL UNDERWRITERS LONDON LTD	GBR	0		3,822	3,822	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-5480057		AMGEN INS BERHAD	MYS			9	9	1						
AA-1360068		AMISSIMA ASSICURAZIONI SPA	ITA			3	3							
		AMMA ASSURS	BEL			2,103	2,103				1,821			
AA-5480033		AMMETLIFE INS BERHAD	MYS			27	27	0						
AA-1120028		AMTRUST EUROPE LTD	GBR			123	123	332						
AA-3190838		AMTRUST INTL INS LTD	BMU		44		44		526					
AA-1380115		AMTRUST INTL UNDERWRITERS DAC	NLD	20		39	39	6						
AA-1864104		ANADOLU ANONIM TURK SIGORTA SIRKETI	TUR	(2)	1	11	12			21				
		ANCHENG PROP & CAS INS CO LTD	CHN	334		153	153	(117)	114	243				
		ANSVAR INS LTD	AUS	0		0	0	(8)						
		ANZ LENDERS MORTGAGE INS PTY LTD	AUS	2,239	23		23	2,219	353	2,802				
		AQUA SHOUGAKU TANKI HOKEN K K	JPN	848		220	220		161	385				
AA-4190035		ARAB INS GRP BSC	BHR	15			0							
		ARB UNDERWRITING LTD	IRL			172	172	4						
AA-1560118		ARCH INS CANADA LTD	CAN	2,869		2,509	2,509			881	97			
AA-1120053		ARCH INS CO EUROPE LTD	GBR	6,792	19	4,227	4,246		2,514	2,911				
AA-3194126		ARCH REINS LTD	BMU	8,393		3,990	3,990		156	2,996	931			
		ARCHIPELAGO INS PTE LTD	SGP	281		0	0		39	54				
		AR-CO	BEL			25	25				25			
AA-3190932		ARGO RE LTD	BMU	0		32	32		6					
		ARGO SEGUROS BRASIL S.A.	BRA			29	29	(7)						
AA-3191153		ARGUS INS CO LTD	BMU			1	1	45						
AA-1120192		ARIG INS CO LTD	GBR			17	17							
AA-4190002		ARIG REINS CO BSC (C)	BHR			3	3							
AA-3190630		ARK IND CO LTD	BMU			150	150							
		AS INGES KINDLUSTUS	EST	0		461	461	(162)						
AA-2530005		ASEGURADORA AGRICOLA COMERCIAL SA	SLV	671		210	210		36	33				
AA-2830011		ASEGURADORA ANCON SA	PAN	361		12	12	44	108	147				
AA-2580003		ASEGURADORA CONFIO SA	GTM				0		5	4				
AA-2130020		ASEGURADORA DE CREDITOS Y GARANTIAS SA	ARG	1,001		597	597	(2,755)	247	775				
AA-2480013		ASEGURADORA DEL SUR CA	ECU	97		61	61		10					
AA-2284104		ASEGURADORA MAGALLANES SA	CHL		0	3	3	81						
		ASEGURADORA PORVENIR SA (ASPOR)	CHL	19			0	2						
AA-2880005		ASEGURADORA TAJY PROPIEDAD COOP SA DE SEGUROS	PRY	255		11	11			88				
		ASEGURADORES ARGENTINOS COMPANIA DE REASEG	ARG	49	0	57	57	(146)	9	23				
AA-2130001		ASEGURADORES DE CAUCIONES SA COMPANIA DE SEG	ARG	1	1	3	4	4	2					
AA-5480010		ASIA CAPITAL REINS MALAYSIA SDN BHD	MYS	(15)		32	32		6					
AA-9240047		ASIA PACIFIC PROP & CAS INS CO LTD	CHN	3	57	127	184	73	1	6	0			
AA-9684101		ASIGURAREA ROMANEASCA	ROU			41	41							
AA-3194168		ASPEN BERMUDA LTD	BMU	(2,060)			0			5				
AA-1120337		ASPEN INS UK LTD	GBR	3,015		2,892	2,892		465	2,372				
AA-2680001		ASSA COMPANIA DE SEGUROS HONDURAS SA	HND	14			0			1				
AA-2380004		ASSA COMPANIA DE SEGUROS SA	CRI	38			0		9	20				
		ASSA COMPANIA DE SEGUROS SA	SLV	54			0		6	100				
AA-2784100		ASSA COMPANIA DE SEGUROS SA	NIC	109	0		0		19	34				
AA-2830001		ASSA COMPANIA DE SEGUROS SA	PAN	7,740	237	4,084	4,321	(307)	2,930	7,422				
		ASSETS INS CO LTD	THA			0	0	(15)						
AA-1360015		ASSICURAZIONI GENI SPA	ITA	7,302	0	16,124	16,124	108	4,300	10	181			
		ASSITALIA UK	GBR			181	181							
		ASSN OF NATL BUREAU OF BULGARIAN MOTOR INSURERS	BGR			283	283				262			
AA-3190004		ASSOCIATED ELECTRIC & GAS INS SERVICES LTD	BMU			3,760	3,760	71			63			
		ASSUR MUTUELLE D OUTRE MER	FRA			4	4		0		4			
		ASSUR MUTUELLE DES MOTARDS	FRA			73	73							
		ASSUREPRO INS CO LTD	CAN	10			0			1				

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
		ASUKA SSI	JPN	107			0		208	180				
		ATERFORSAKRINGS AB LUAP	SWE	0		30	30		40					
AA-0050691		ATLANTIC INS CO LTD	BLZ	46			0		7					
		ATLANTIC INS CO LTD	CAN			150	150	10						
AA-3130014		ATLANTIC MEDICAL INS LTD	BHS	4,633	2,304		2,304	(144)	1,752					
AA-1380135		ATRADIUS CREDIT INS NV	NLD	82		1,189	1,189	(131)						
AA-1784107		ATRADIUS REINS LTD	IRL	7	(4)	199	195		0					
AA-3190422		ATTORNEYS LIAB ASSUR SOCIETY BERMUDA LTD	BMU	17,894		28,480	28,480							54,873
AA-1361003		AUGUSTA	ITA			10	10							
		AUSNET SERVICE INS LTD	GGY	43			0		41	32				
		AUSTRAL RESSEGURADORA SA	BRA	4		183	183	15						
		AUSTRAL SEGURADORA SA	BRA	2,624		570	570	101	770	1,893				
AA-1930029		AUSTRALIAN REINS POOL CORP	AUS	409			0							
		AUTO & GEN INS CO LTD	ZAF	1,397		150	150							
		AVANT INS LTD	AUS		0	168	168							
AA-1240020		AVIABEL COMPAGNIE BELGE D'ASSURS	BEL	0	0	11	11	(3)			7			
AA-1320005		AVIVA ASSURS	FRA			117	117							
AA-1560000		AVIVA GEN INS CO	CAN	0		29	29							
AA-1560390		AVIVA INS CO OF CANADA	CAN	2,621		956	956	9	23	80				
AA-1120660		AVIVA INS UK LTD	GBR	11		480	480							
AA-1120375		AVIVA INTL INS LTD	GBR			43	43							
AA-5760025		AVIVA LTD	SGP	0	(5)	0	(5)	7	55					
AA-5480025		AXA AFFIN GEN INS BERHAD	MYS	0		13	13	12						
AA-1564102		AXA ASSURS INC	CAN			247	247	89						
AA-2330027		AXA COLPATRIA SEGUROS SA	COL	22	(26)	995	969	39	6	3	0			
AA-1320012		AXA CORPORATE SOLUTIONS ASSUR	FRA	21,958	5	7,233	7,238	935	13,247	11,571	(7)			
AA-5320108		AXA GEN INS HONG KONG LTD	HKG	1		176	176	(26)	0					
AA-1320023		AXA GLOBAL RE	FRA	12,027	64	31,846	31,910	2	1,949	1,427	209			
AA-1864101		AXA OYAK SIGORTA AS	TUR		0	63	63							
AA-2730011		AXA SEGUROS SA DE CV	MEX	1		704	704	3		48	0			
AA-1340055		AXA VERSICHERUNG AKTIENGESELLSCHAFT	DEU	42		291	291				4			
AA-1320033		AXERIA IARD	FRA			50	50							
AA-1784115		AXIS RE SE	IRL	326			0		52					
AA-1784130		AXIS SPECIALTY EUROPE SE	IRL	207	(17)	586	569		10					
AA-3194139		AXIS SPECIALTY LTD	BMU	25,233	0	2,613	2,613		553	9,491	1,229			
		AYALA GEN INS CO	PHL			6	6							
AA-4360050		AYALON INS CO LTD	ISR			13	13							
		BADEN BADENER VERSICHERUNG	DEU	11		683	683							
AA-5340006		BAJAJ ALLIANZ GEN INS CO LTD	IND	1,911		935	935		913	950				
		BALTIKUMS INS CO LTD	LVA			104	104							
AA-2980055		BANCO DE SEGUROS DEL ESTADO	URY	2,458	81	1,275	1,356	348	596	728				
AA-4180003		BANGKOK INS LAO CO LTD	LAO	97			0							
AA-5780015		BANGKOK INS PUBLIC CO LTD	THA	1,816	129	1,339	1,468	(234)	285	506	624			
AA-5320034		BANK OF CHINA GRP INS CO LTD	HKG	77	1	1,059	1,060	7	52	276				
		BANK OF CHINA INS CO LTD	CHN	396	1	761	762	37	19	175				
AA-7140001		BAO VIET INS CORP	VNM	484	25	573	598	7	279	156				
AA-1560048		BCAA INS CORP	CAN	4,712		1,684	1,684	(32)	92	2,549	600			
AA-2280024		BCI SEGUROS GENES SA	CHL	182		16	16		13	63				
AA-0050857		BEACON INS CO LTD	TTO	27			0	32		7				
		BEIBU GULF PROP & CAS INS CO LTD	CHN	598		30	30	8	214	478				
		BELARUSIAN TRANSPORT INS BUREAU	BLR			86	86							
AA-1240046		BELFIUS INS SA	BEL			24	24							
		BENEFIA TOWARZYSTWO UBEZPIECZEN MAJATKOWYCH	POL			35	35							
AA-5480012		BERJAYA SOMPO INS BERHAD	MYS	0		3	3	5	3		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-2130053		BERKLEY ARGENTINA DE REASEGUROS SA	ARG	8,537	1,028	1,693	2,721	768	3,303	5,637				
		BERKLEY INTL DO BRASIL SEGUROS SA	BRA	156	238	2,175	2,413	(5)	25					
		BERKLEY INTL SEGUROS COLOMBIA SA	COL	98	30	98	128	(87)	10		9			
AA-2130053		BERKLEY INTL SEGUROS SA	ARG		7	214	221	199			0			
		BERKLEY INTL SEGUROS URUGUAY	URY	10			0	105						
AA-1120040		BESTPARK INTL LTD	GBR			10	10							
		BETTER LIFE SUPPORT CO LTD	JPN	90			0	(6)	26	34				
AA-4364100		BITUACH HAKLAI CENTRAL COOPERATIVE SOCIETY LTD	ISR			4	4							
		BLUE CROSS ASIA PACIFIC INS LTD	HKG			3	3	1						
		BMG SEGUROS SA	BRA	(13)			0							
AA-9240063		BOHAI PROP INS CO LTD	CHN			17	17							
AA-1560050		BOILER INSPECTION & INS CO OF CANADA	CAN	114			0	10						
AA-1880001		BOSNA REOSIGURANJE DD SARAJEVO	SRB			358	358							
AA-2130030		BOSTON COMPANIA ARGENTINA DE SEGUROS SA	ARG	25			0			11				
AA-0190001		BOTSWANA INS CO LTD	BWA			0	0	0						
AA-5660032		BPI MS INS CORP	PHL			28	28							
AA-2230100		BRADESCO SEGUROS SA	BRA			0	0	(7)						
AA-1120330		BRAMPTON INS CO LTD	GBR			38	38							
		BRISTOL GRP	ARG			454	454							
AA-1120290		BRITISH AVIATION INS CO	GBR			65	65							
AA-3431001		BRITISH CARIBBEAN INS CO LTD	JAM	680	11	44	55	5	78	365				
AA-1564113		BRITISH COLUMBIA MINISTRY OF AGRICULTURE	CAN	1,810			0							
		BRITISH COLUMBIAS MINISTRY OF FINANCE RISK MGMT	CAN	39			0			22				
AA-0190001		BRITISH MARINE LUXEMBOURG SA	GBR	2		1,657	1,657		414					
AA-1990925		BRYTE INS CO LTD	ZAF			76	76		5					
AA-9410000		BTA BALTIC INS CO AAS	LVA		7		7	0						
		BTG PACTUAL RESSEGURADORA SA	BRA	50		24	24	30	7					
		BUNDERSLANDER VERSICHERUNG	AUT			28	28	0						
AA-1560006		CAA INS CO	CAN	2,164		162	162							
		CAISSE D ASSURS MUTUELLES DU CREDIT AGRICOLE	FRA		0	9	9							
		CAISSE DE GARANTE DES PROFESSIONELS L ASSUR	FRA			768	768							
		CAISSE DE GARANTIE IMMOBILIERE DU BATIMENT	FRA	9		65	65							
AA-2230010		CAIXA SEGURADORA SA	BRA	(26)		1,745	1,745	7	23	552				
AA-2131002		CAJA DE SEGUROS SA	ARG	12		203	203							
AA-1560085		CANADA LIFE CAS INS CO	CAN			1	1							
AA-1564115		CANADIAN LAWYERS LIAB ASSUR SOCIETY	CAN			1	1							
AA-1560135		CANADIAN MILLERS MUT INS CO	CAN			1	1	1						
AA-1560138		CANADIAN NORTHERN SHIELD INS CO	CAN			22	22	(326)						
AA-3770033		CAPITAL INS CO LTD	TTO	18			0	15	8	6				
		CAREER KYOIKU KYOSAI COOPERATIVE ASSN	JPN	0		148	148							
AA-3110000		CARIBBEAN ALLIANCE INS CO LTD	ATG	140			0							
AA-8230000		CARRAIG INS CO LTD	GIB			(204)	(204)	(27)						
AA-8234101		CAS & GEN INS CO EUROPE LTD	GIB			220	220	(21)						
AA-3190389		CASSATT INS CO LTD	BMU	204		0	0		102	101				
AA-1780028		CATALINA INS IRELAND LTD	IRL			2	2							
AA-5280021		CATHAY CENTURY INS CO LTD	TWN	4,472		2,581	2,581	(641)	909	2,300	65			
AA-5280005		CATHAY INS CO LTD	CHN		439	29	468	(62)	(4)					
AA-7140000		CATHAY INS VIETNAM CO LTD	VNM	(1)		0	0							
AA-1930110		CATHOLIC CHURCH INS LTD	AUS	56			0		10	26				
		CCB PROP & CAS INS CO LTD	CHN	773	162	147	309	94	682	344				
AA-3190052		CEDAR INS & REINS CO LTD	FRA	20	0	1,133	1,133		0					
AA-5360015		CENTRAL ASIA INS CO LTD	IDN			1	1							
AA-5280012		CENTRAL REINS CORP	TWN	8		81	81	(163)						
AA-2480017		CERVANTES SA COMPANIA DE SEGUROS Y REASEGUROS	ECU			6	6	(2)						

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-2230003		CESCEBRASIL SEGUROS DE GARANTIAS E CREDITO	BRA	1	0	5	5	9						
AA-9354100		CESKA PODNIKATELSKA POJISTOVNA AS	CZE	10		122	122	(20)						
AA-9350002		CESKA POJISTOVNA AS	CZE	1		245	245	(33)						
AA-3164115		CGI CONSUMERS GUARANTEE INS CO LTD	BRB	234		449	449	(22)	53	197				
AA-1930019		CGU INS LTD	AUS	33		11	11			62				
		CHANG AN PROP & LIAB INS CO LTD	CHN	15	1	34	35	57	2	9				
		CHANGJIANG PROP & CAS INS CO LTD	CHN	1		31	31	22						
AA-5660073		CHARTER PING AN INS CORP	PHL	15			0			6				
AA-1320113		CHARTIS EUROPE SA	FRA			12	12							
98-0200068		CHARTIS EXCESS LIAB INS INTL LTD	GBR				0			14				
		CHARTIS INS IRELAND LTD	IRL			33	33							
		CHIBA INSTITUE OF SCIENCE	JPN	90		17	17	24		52				
AA-2280100		CHILENA CONSOLIDADA SEGUROS GENES SA	CHL	16		133	133							
		CHINA AGRICULTURE REINS CORP	CHN	122			0		55					
AA-9240028		CHINA CONTINENT PROP & CAS INS CO LTD	CHN	34	984	223	1,207	(117)	36	95				
AA-9240002		CHINA LIFE PROP & CAS INS CO LTD	CHN	2,103	257	4,128	4,385	205	64	1,697				
AA-5280015		CHINA MARINERS ASSUR CORP	TWN			44	44	(57)		0				
		CHINA PACIFIC ANXIN AGRICULTURAL INS CO LTD	CHN	17		11	11							
AA-5320027		CHINA PACIFIC INS CO HK LTD	HKG			0	0	5						
AA-9240125		CHINA PACIFIC PROP INS CO LTD	CHN	1,417	0	1,864	1,864	126	1,181	270				
		CHINA PING AN INS (HK) CO LTD	HKG			58	58							
AA-9240012		CHINA PROP & CAS REINS CO LTD	CHN	1,148			0	5	454					
		CHINA RAILWAY CAPTIVE INS CO LTD	CHN	28		597	597	(90)						
AA-5320100		CHINA TAIPING INS HK CO LTD	HKG		0	26	26	53	0		0			
AA-4470003		CHINA TAIPING INS MACAU CO LTD	MAC	116		3	3			7				
AA-9240031		CHINA UNITED PROP INS CO LTD	CHN	1,436	1,293	1,956	3,249	319	1,507	1,022				
AA-3190002		CHUBB BERMUDA INS LTD	BMU	17,220		6,302	6,302			5,561				
AA-2230008		CHUBB BRASIL SEGUROS SA	BRA	338	227	505	732	48	8	261				
AA-2284105		CHUBB DE CHILE COMPANIA DE SEGUROS GENES SA	CHL	139			0		104	114				
AA-2730051		CHUBB DE MEXICO COMPANIA DE SEGUROS SA DE CV	MEX	4			0			38				
AA-1120810		CHUBB EUROPEAN GRP LTD	GBR	100	5	361	366	252	48	10				
AA-2730063		CHUBB FIANZAS MONTERREY ASEGURADORA DE CAUCION	MEX	45	43	766	809	(758)	9					
AA-9240018		CHUBB INS CO LTD	CHN	10		1	1							
AA-1930014		CHUBB INS CO OF AUSTRALIA LTD	AUS	670		2,217	2,217		40	1,337				
AA-1560196		CHUBB INS CO OF CANADA	CAN	7,423		1,526	1,526		242	1,210				
AA-1240002		CHUBB INS CO OF EUROPE SE	BEL	4,583		1,340	1,340		836	2,301				
		CHUBB INS HONG KONG LTD	HKG	(59)		12	12		2	24				
		CHUBB INS JAPAN	JPN	0		81	81	(57)						
		CHUBB INS NEW ZEALAND LTD	NZL	564		13,027	13,027		65	503				
AA-5760071		CHUBB INS SINGAPORE LTD	SGP	(38)	0	0	0		9	75				
		CHUBB INS SOUTH AFRICA LTD	ZAF			16	16							
		CHUBB INS VIETNAM CO LTD	VNM	18			0		15	9				
		CHUBB MARKET CO LTD	GBR	1		459	459	(344)	1					
AA-2930008		CHUBB PERU SA COMPANIA DE SEGUROS Y REASEG	PER	(2)		271	271		3					
		CHUBB RESSEGURADORA BRASIL SA	BRA	26		233	233							
AA-2230029		CHUBB SEGUROS BRASIL SA	BRA	1,992	2	3,008	3,010	(37)	16	3				
AA-2480019		CHUBB SEGUROS ECUADOR SA	ECU			4	4							
AA-2730048		CHUBB SEGUROS MEXICO SA	MEX	(2)		30	30							
AA-3194154		CHUBB TEMPEST LIFE REINS LTD	BMU	8		0	0							
AA-3190770		CHUBB TEMPEST REINS LTD	BMU	10,381	(130)	22,580	22,450	723	2,691	3,808				
AA-5280020		CHUNG KUO INS CO LTD	TWN	336	16	794	810	85	123	105				
		CHUSHOKIGYO ANSHIN KYOSAI	JPN	(12)			0							
		CIA DE SEGUROS CHACO SA	PRY	26		30	30			3				
		CITADEL ASSUR CO	CAN			15	15							

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-4360200		CLAL INS CO LTD	ISR			54	54	6	0					
		CLM INS FUND	GBR	0		28	28		3					
		CMB WING LUNG INS CO LTD	HKG	35			0			31				
AA-1120425		CNA INS CO EUROPE LTD	GBR	34		1,376	1,376	(22)	56					
AA-1370045		CNA INS CO EUROPE SA	LUX	3,212			0			1,668				
AA-1121106		CNA INS CO LTD	GBR	445		0	0							
AA-9240040		CNPC CAPTIVE INS CO. LTD.	CHN	146	13	404	417	885	1					
AA-4560100		CO FOR COOPERATIVE INS	SAU	0			0			4				
AA-1560254		CO OPERATIVE HAIL INS CO LTD	CAN	710			0			10				
AA-1560252		CO OPERATORS GEN INS CO	CAN	1,936		1,367	1,367	20						
AA-1560084		CO OPERATORS LIFE INS CO	CAN	28		3	3							
AA-5660020		COCOGEN INS INC	PHL	110	19	44	63	13	84	37	21			
AA-1280025		CODAN FORSIKRINGSSELSKABET AS	DNK			346	346							
		COFACE RE SA	CHE	929		1,615	1,615	614						
AA-1321009		COFACE SA	FRA	6	(22)	365	343	(7)	(2)	29				
AA-1320035		COLISEE RE	FRA	(1)		138	138							
		COLONIAL FIRE & GEN INS	CAN			0	0	(9)						
AA-3690085		COLONIAL FIRE & GEN INS CO LTD.	TTO	21		17	17			16				
		COLONNADE INS SA	LUX	7			0	0	2					
		COLUMBIA SA DE SEGUROS	ARG				0				(3)			
AA-1930057		COMMONWEALTH INS LTD	AUS	500		14	14							
AA-1360059		COMPAGNIA ITALIANA RISCHI AZIENDE SPA	ITA	0		3	3							
AA-6124100		COMPAGNIE ALGERIENNE D'ASSUR ET REASSUR	DZA	2		0	0							
AA-6120115		COMPAGNIE CENTRALE DE REASSUR	DZA			12	12							
AA-6120000		COMPAGNIE D ASSURS DES HYDROCARBURES SPA	DZA			2	2							
AA-1324104		COMPAGNIE EUROPEENNE DE GARANTIES ET CAUTIONS	FRA	122		348	348	120						
		COMPAGNIE FRANCAISE D'ASSURS IARD	FRA	8	(6)	114	108	(85)	1					
AA-0150001		COMPAGNIE GENE DE RESASSUR DE MONTE CARLO	MCO			405	405							
		COMPANHIA EXCELSIOR DE SEGUROS	BRA	15	0	1	1		3	6				
		COMPANIA ARGENTINA DE SEGUROS VICTORIA SA	ARG	16		8	8			10				
		COMPANIA DE ASIGURARI REASIGURARI EXIM CARE	ROU			22	22	4						
AA-2284107		COMPANIA DE SEGUROS DE VIDA CAMARA SA	CHL			8	8							
AA-2480001		COMPANIA DE SEGUROS ECUATORIANO SUIZA SA	ECU	124		130	130		62	64				
AA-2284106		COMPANIA DE SEGUROS GENES CONTINENTAL SA	CHL	1,787		485	485	(43)	547	768				
AA-2280018		COMPANIA DE SEGUROS GENES PENTA SA	CHL				0		20					
AA-2184101		COMPANIA DE SEGUROS Y REASEGUROS FORTALEZA SA	BOL	(21)			0		5					
AA-2831001		COMPANIA INTERNACIONAL DE SEGUROS SA	PAN	2,685	23	53	76	(458)	385	1,645	(2)			
AA-9210000		COMPANIA INTLA DE ASIGURARI ASITO SA	MDA			2	2							
AA-2330008		COMPANIA MUNDIAL DE SEGUROS SA	COL	109	65	1,379	1,444	(178)	72	29	10			
		COMPASS INS CO LTD	ZAF			5	5	(9)			0			
AA-9644103		COMPENSA TOWARZYSTWO UBEZPIECZEN SA	POL		0	62	62	0						
AA-9640030		CONCORDIA POLSKA TOW UBEZPIECZEN WZAJEMNYCH	POL			14	14							
AA-2330021		CONFIANZA COMPANIA ASEGURADORA DE FIANZAS SA	COL	696		12,539	12,539	(168)	34	69	78			
AA-1120400		CONGREGATIONAL & GEN INS PLC	GBR			1	1	48						
AA-2280019		CONSORCIO SEGUROS GENES	CHL	165		1	1		9	35				
		CONTINENTAL CAS CO - CANADA	CAN	92		8	8		9	18				
		CONTINENTAL INS CO - CANADA	CAN	125		20	20		17	30				
AA-3771001		CONTROLLED RISK INS CO LTD	CYM	3,423	2,437	5,516	7,953		667	1,877	8,996			
AA-3191400		CONVEX RE LTD	BMU	267		269	269	11						
AA-3190955		CORALISLE MEDICAL INS CO LTD	BMU	5,024	286		286	184	415					
		COSCO SHIPPING CAPTIVE INS CO LTD	CHN	0		208	208							
		COSMOS SERVICES CO LTD FAC BINDING AUTHORITY TAIWAN	HKG			5	5							
AA-1320132		COVEA CAUTION	FRA	0	0	120	120							
AA-3191056		COVENANT INTL INS CO LTD	BMU	311			0			52				

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-1240038		CREDENDO EXPORT CREDIT AGENCY	BEL	147	71	1,344	1,415	(46)	39		0			
		CREDENDO SHORT TERM EU RISKS UVEROVA POJISTOVNA AS	CZE	(2)	40	1,344	1,384		1		(1)			
AA-1244100		CREDENDO SHORT TERM NON EU RISKS	BEL	4	(42)	(90)	(132)		1		1			
AA-1990130		CREDIT GUARANTEE INS CORP OF AFRICA	ZAF		0	1	1							
		CREDITO HIPOTECARIO NACIONAL DE GUATEMALA	GTM	40			0			3				
		CROATIA OSIGURANJE DD	HRV	(4)	10	790	800							
AA-2280110		CRUZ DEL SUR COMPANIA DE SEGUROS SA	CHL			1	1	14						
AA-9350005		CSOB POJISTOVNA AS	CZE	0		28	28							
		CTBC INS CO LTD	TWN	933	36	314	350	124	131	405				
AA-1560255		CUMIS GEN INS CO	CAN	78			0	1	47	51				
AA-9240047		DAJIA PROP & CAS INS CO LTD	CHN	446	200	25	225	(254)	280	244				
AA-5424100		DB INS CO LTD	KOR	120	0	31	31	6	26	32				
		DEEP SEAS INS LTD	CYM			50	50	(9)						
AA-1560300		DEFINITY INS CO	CAN	1,872		461	461	5						
		DER NEUE HORIZONT RE SA	MEX	384		72	72	(61)		181				
		DESJARDINS ASSURS GENES INC	CAN	985		344	344	8						
		DEURAG DEUTSCHE RECHTSSCHUTZ VERSICHERUNG AG	DEU	2		41	41							
AA-5780030		DEVES INS PUBLIC CO LTD	THA	429	3	155	158	20	125	207	147			
AA-1340082		DEVK ALLGEMEINE VERSICHERUNGS AKTIENGESELLCHAFT	DEU			302	302	2						
AA-5780035		DHIPAYA INS PUBLIC CO LTD	THA	1,054	444	938	1,382	(27)	640	235	398			
AA-4490001		DHOFAR INS CO SAOG	OMN	30		0	0			46				
		DINGHE PROP INS CO LTD	CHN	931	30	389	419	70	357	347				
AA-1121274		DIRECT LINE INS LTD	GBR			33	33							
AA-1420006		DNB NOR SKADEFORSIKRING AS	NOR	5			0							
		DOCTOR DEVELOPED SAST INS CO LTD	JPN	(27)			0							
AA-4530005		DOHA INS GRP QPSC	QAT			4	4							
AA-1560270		DOMINION OF CANADA GEN INS CO	CAN			885	885							
AA-1220025		DONAU VERSICHERUNG AG	AUT			1	1							
		DORAMA INSTITUCION DE GARANTIAS SA	MEX	926	0	1,454	1,454	(682)	54	548				
		DS KYOSAI	JPN	3		2	2							
		DU BANG PROP & CAS INS CO LTD	CHN			2	2	5						
		DUAL NEW ZEALAND LTD	NZL			1,623	1,623							
AA-1881000		DUNAV INS CO DD	SRB	0		38	38	(33)						
98-0113277		DURHAM CAS CO LTD	BMU	20		0	0			10				
AA-1340085		E & S RUCKVERSICHERUNGS AG	DEU			5,152	5,152				4,928			
		E O C SCHEPENVERZEKERING U A	NLD	304	0	283	283							
AA-1120515		EAGLE STAR INS CO LTD	GBR	0		2	2		3					
AA-1120520		ECCLESIASTICAL INS OFFICE PLC	GBR	1,929		2,153	2,153	26						
AA-1560524		ECHELON GEN INS CO	CAN	1,577		751	751			47				
AA-5640000		EFU GEN INS LTD	PAK	19			0							
		EGA REINS LTD	ARE	47			0							
AA-2130013		EL NORTE SA CIA DE SEGUROS	ARG	87	1	11	12	(2)						
AA-1120539		ELECTRICAL CONTRACTORS INS CO LTD	GBR			91	91							
		ELITE INS CO LTD	GIB				0	(21)						
		ELLESEINE GRP KYOSAI	JPN	75		4	4		19	29				
AA-4660230		EMIRATES INS CO PSC	ARE	20	0		0		0	33				
AA-3194130		ENDURANCE SPECIALTY INS LTD	BMU	528		3,434	3,434	10		59				
AA-1124129		ENDURANCE WORLDWIDE INS LTD	GBR			63	63							
		ENERGY INS CO LTD	BGR	98			0							
AA-3191274		EQUATOR REINSS LTD	BMU	0		1,840	1,840							
		EQUITY INS CO LTD	BRB	428	23		23	33	136	178				
		EQUITY RED STAR	GBR			501	501							
		ERGO INS PTE LTD	SGP	0		0	0		1	42				
AA-1860001		ERGO SIGORTA AS	TUR			130	130							

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-1340240		ERGO VERSICHERUNG AG	DEU	1,893	121	7,104	7,225		872					
AA-9394100		ESTONIA TRAFFIC INS FOUNDATION	EST			68	68							
AA-1120149		ESURE INS LTD	GBR			105	105							
AA-1990023		ETANA INS CO LTD	ZAF			7	7	24	1		4			
AA-1240033		ETHIAS SA	BEL			19	19				16			
AA-1740230		ETHNIKI HELLENIC GEN INS CO SA	GRC		132	79	211	0	161					
AA-5480035		ETIQA INS BERHAD	MYS	0			0	4						
AA-1360050		EULER HERMES SIAC SPA	ITA			2	2				2			
AA-1860025		EUREKO SIGORTA AS	TUR		0	103	103	(1)						
AA-5180004		EURO ARAB INS GRP CO	JOR			1	1							
		EUROINS INS CO	BGR	171	52	327	379	0	1					
		EUROMAF ASSUR DES INGENIEURS ET ARCHITECTS	FRA	8		19	19							
		EUROPEAN SPECIALTY NORTH AMERICA LTD	CAN			307	307							
AA-0880002		EUROSIG INS CO JSC	ALB				0	7	4					
AA-1560052		EVEREST INS CO OF CANADA	CAN	982		954	954		156	219	706			
AA-1120580		EXCESS INS CO LTD	GBR			1	1							
AA-2230013		FAIRFAX BRASIL SEGUROS CORPORATIVOS SA	BRA	8	1	584	585	(38)	0					
		FALCON INS PUBLIC CO LTD	THA	52			0		1					
AA-1560350		FARM MUT REINS PLAN	CAN	608		828	828	43						
		FATOR SEGURADORA SA	BRA	2,270	204	1,288	1,492	(228)	650	1,395				
AA-0170004		FATUM GEN INS CO NV	ANT	739		108	108	310	134	733				
		FEDERACION PATRONAL REASEGUROS SA	ARG	50		132	132	12	11	21				
AA-2130067		FEDERACION PATRONAL SEGUROS SA	ARG	253		381	381	276	198	138				
		FEDERATED EMPLOYERS MUT ASSUR CO LTD	ZAF	0	14	(3)	11		2					
AA-1560009		FEDERATED INS CO OF CANADA	CAN	9		507	507	30		5				
		FEDERATION OF JAPANESE CONSUMER COOPERATIVES	JPN	669		444	444		15					
AA-1560557		FENCHURCH GEN INS CO	CAN	396		159	159	57						
AA-2884106		FENIX SA DE SEGUROS Y REASEGUROS	PRY	10		1	1			5				
AA-3160088		FFH INS CORP	BRB			1,876	1,876							
AA-2580006		FIANZAS EL ROBLE SA	GTM	58			0	3	48	51				
		FIANZAS GUARDIANA INBURSA SA	MEX	676		986	986	(183)	47	553				
		FICOHSA SEGUROS SA	GTM	744		9	9	(56)	72	575				
AA-2681002		FICOHSA SEGUROS SA (HONDURAS)	HND	9,527	(14)	6,277	6,263	(1,618)	2,903	1,345				
AA-4470004		FIDELIDADE MACAU - INS CO LTD	MAC	1		1	1							
AA-5420020		FIRST FIRE & MARINE INS CO LTD	KOR			2	2							
AA-5280025		FIRST INS CO LTD	TWN	49		23	23	(6)						
		FIS CO LTD	JPN	1,091		104	104		721	523				
AA-5660034		FLT PRIME INS CORP	PHL				0	1						
AA-1120610		FM INS CO LTD	GBR	129			0		13	15				
		FMG INS LTD	NZL	24			0			12				
AA-1440037		FOLKSAM OMSESIDIG SAKFORSAKRING	SWE	150		528	528		47					
		FONDS D ASSUR RESPONSABILITE PROF DU BARREAU	CAN	72			0							
		FOR ALL SERVICE KYOSAI	JPN	(3)			0	5						
AA-1720010		FORSAKRINGSAKTIEBOLAGET ALANDIA	FIN	175		3	3	(1)	1					
AA-9700001		FORTE INS CAMBODIA PLC	KHM	13			0			14				
AA-5664104		FORTUNE GEN INS CORP	PHL				0	1		0				
AA-5660033		FPG INS CO INC	PHL	299	5	803	808		107	128	239			
		FPG INS THAILAND PUBLIC CO LTD	THA	10	12	7	19		16	5	4			
43-1245798		FRANKONA RUCKVERSICHERUNGS AG	CAN			7	7		2					
		FRENCH NOTARY POOL	FRA			11	11							
AA-5280027		FUBON INS CO LTD	TWN	1,043	10	693	703	674	96	579				
AA-7140018		FUBON INS VIETNAM CO LTD	VNM	34			0		1	11				
AA-9240150		FUBON P&C INS CO	CHN	(106)			0		56	159				
		FUNAI COOP KYOSAI KAI JAPAN	JPN				0	(41)						

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
		FUND PROP & CAS INS CO LTD	CHN	0		6	6	1						
AA-3690010		FURNESS ANCHORAGE GEN INS LTD	TTO	257	4	19	23		48	80				
AA-5340008		FUTURE GENI INDIA INS CO LTD	IND	175	0	75	75	36		5				
AA-5320054		FWD GEN INS CO LTD	HKG	428	59	408	467	51	208	194				
		G COMMUNICATIONS CO LTD	JPN	45			0	5	8	18				
		GALICIA SEGUROS SAU	ARG	49	(1)	0	(1)		12	33				
AA-1320135		GAN ASSURS IARD	FRA	0		8	8	4	0					
		GAN EUROCOURTAGE IA	FRA	65		1,219	1,219							
AA-1561014		GCAN INS CO	CAN			33	33	8			25			
AA-3430007		GEN ACCIDENT INS CO JAMAICA LTD	JAM	80		1	1			10				
AA-2830008		GEN DE SEGUROS	PAN	7			0		7	4				
AA-2730066		GEN DE SEGUROS SAB	MEX	237	78		78	(17)	50	48				
AA-5340310		GEN INS CORP OF INDIA	IND	0		236	236	0	5					
AA-1340145		GEN REINS AG	DEU				0				(16)			
98-1495195		GENEVA RE LTD	BMU	600			0							
AA-2130062		GENI ARGENTINA COMPANIA DE SEGUROS SA	ARG		7	13	20	56						
AA-1240021		GENI BELGIUM SA	BEL			11	11	(48)			(37)			
AA-2230014		GENI BRASIL SEGUROS SA	BRA			9	9	2						
AA-9240015		GENI CHINA INS CO LTD	CHN	169	3	394	397	114	8	19				
AA-2800726		GENI ESPANA SA DE SEGUROS Y REASEGUROS	ESP			2	2							
AA-1320110		GENI IARD	FRA	0		43	43							
AA-5780011		GENI INS THAILAND PUBLIC CO LTD	THA			7	7	18						
AA-1360065		GENI ITALIA SPA	ITA			8	8							
		GENI TRIESTE	PER		0	87	87							
AA-1340093		GERLING KONZERN ALLGEMEINE VERSICHERUNGS AG	DEU	20	13	1,594	1,607		2					
		GERLING KONZERN RECHTSSCHUTZ VERSICHERUNGS	DEU			32	32							
		GESTION ASSUR REASSUR DES RISQUES ATTENTATS & TER	FRA	512			0							
AA-1420030		GJENSIDIGE FORSIKRING ASA	NOR	702		370	370							
AA-3431000		GK GEN INS CO LTD	JAM	2,694		1,506	1,506	97	112	1,813				
AA-1464111		GLACIER REINS AG	CHE			58	58	(21)	1					
		GLOBAL MICRONESIA INS CORP	FSM			2	2							
AA-1340095		GLOBALE RUECKVERSICHERUNGS AKTIENGESELLSCHAFT	DEU			20	20				3			
AA-1320124		GMF ASSURS	FRA			869	869							
AA-3191144		GOLDEN STATE INS CO LTD	BMU	35			0			9				
AA-1560420		GORE MUT INS CO	CAN	724		928	928							
AA-1340097		GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU			10,206	10,206		0		1,382			
AA-9680007		GOTHAER ASIGURARI REASIGURARI SA	ROU	23	(1)	63	62	(5)	8					
AA-1340100		GOTHAER RUCKVERSICHERUNG AKTIENGESELLSCHAFT	DEU			1,337	1,337				146			
AA-9180001		GP REINS EAD	BGR			3	3							
AA-5760035		GREAT EASTERN GEN INS LTD	SGP			1	1							
		GRPAMA AVIC PROP INS CO LTD	CHN	382			0		173					
AA-1120530		GRPAMA INS CO LTD	GBR			6	6							
		GRPAMA POISTOVNA AS	SVK			28	28							
AA-1320032		GRPAMA SA	FRA	126	10	2,917	2,927	8						
AA-1320001		GRPAMA TRANSPORT	FRA			18	18							
AA-1560455		GRPE COMMERCE COMPAGNIE D'ASSURS	CAN			0	0	35		0				
AA-1560148		GRPE LEDOR INC MUTUELLE D'ASSUR	CAN	0		42	42							
		GRPEMENT ASSURS DE RISQUES EXCEPTIONNELS GAREX	FRA	0		0	0	9						
		GRPEMENT DES ENTREPRISES MUTUELLES D'ASSURS	FRA			751	751							
AA-2730056		GRUPO MEXICANO DE SEGUROS SA DE CV	MEX	3,972	65	1,702	1,767	127	512	1,476				
AA-2730790		GRUPO NACIONAL PROVINCIAL SAB	MEX	2,536		814	814	53	653	1,002	(13)			
AA-1560460		GUARANTEE CO OF NORTH AMERICA	CAN	252	(14)	1,342	1,328	810	29	860				
AA-3431285		GUARDIAN GEN INS JAMAICA LTD	JAM	1,416	10	154	164	39	622	809				
AA-3691001		GUARDIAN GEN INS LTD	TTO	256	17	51	68	0	90	126				

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-1994106		GUARDRISK INS CO LTD	ZAF	0		0	0	27			27			
		GULF SIGORTA AS	TUR	508		2,748	2,748		477					
		GUOREN PROP AND CAS INS CO LTD	CHN	912	92	447	539	16	420	334	56			
		GUOYUAN AGRICULTURAL INS CO LTD	CHN	1,123	96	34	130	(138)	456	447				
AA-3690004		GUYANA & TRINIDAD MUT FIRE INS CO LTD	TTO			8	8							
AA-9500000		HAITI SECURITE SA	HTI	615	32		32	49	107	389				
		HAIXIA GOLDENBRIDGE INS CO LTD	CHN	8		6	6	4						
		HAKOBU BERKELEY KYOSAI	JPN	(15)			0							
AA-3191190		HAMILTON RE LTD	BMU	568			0							
AA-5420011		HANA INS CO LTD	KOR	11			0			4				
AA-1340125		HANNOVER RUECKVERSICHERUNG AG CONSOLIDATED	DEU	508	0	2,944	2,944		241		48			
AA-5420070		HANWHA GEN INS CO LTD	KOR	592		308	308		20	239				
AA-5760023		HARBOUR INS PTE LTD	SGP			32	32							
AA-4360377		HAREL INS CO LTD	ISR		0	78	78				0			
AA-1120982		HCC INTL INS CO PLC	GBR			6	6	2	1					
AA-5340021		HDFC ERGO GEN INS CO LTD	IND			5	5							
		HDI ASEKURACJA TOWARZYSTWO UBEZPIECZEN SA	POL			804	804							
		HDI ASSICURAZIONI SPA	ITA			2	2							
AA-1340106		HDI GLOBAL SE	DEU	4,691		6,433	6,433	80	3,713	2,848	39			
		HDI GLOBAL SEGUROS SA	BRA	1,327	0	435	435	1	227	366				
AA-1120822		HDI GLOBAL SPECIALTY SE	GBR	640		11	11			26				
		HDI SEGUROS SA	ARG	108		23	23							
AA-2330010		HDI SEGUROS SA	COL	165		70	70	7		17	34			
		HDI SEGUROS SA	BRA	1,145		1,529	1,529	3		321				
		HDI SEGUROS SA	CHL	825	(34)	2,074	2,040	10	54	1,110				
AA-2730021		HDI SEGUROS SA DE CV	MEX	348		621	621							
AA-1864100		HDI SIGORTA AS	TUR	1	0	19	19	(11)	0					
AA-1220042		HDI VERSICHERUNG AG	AUT	0		889	889							
		HEALTHCARE INS CORP	CYM	62		0	0							
AA-1560132		HEALTHCARE INS RECIPROCAL OF CANADA	CAN	1,048		862	862							
		HEART LINK KYOSAI	JPN	4		1	1			0				
AA-1460080		HELVETIA SCHWEIZERISCHE VERSICHERUNGS	CHE	209	1	30	31		0					
		HENGBANG PROP INS CO LTD	CHN	1	1	1	2	(1)	4					
		HEROS SA BANK INS & REINS CO	POL			1	1							
		HIGHWAY INS CO LTD	GBR			627	627							
AA-1120079		HISCOX INS CO LTD	GBR	0		2,277	2,277	27	98					
AA-2480023		HISPANA DE SEGUROS SA	ECU	8		0	0			5				
		HOCHIMINH CITY INS CO	VNM			1	1	1						
AA-1990018		HOLLARD INS CO LTD	ZAF	(1)	(8)	166	158	10	8	6	83			
		HOLLARD INS CO PTY LTD	AUS	34,998		7,732	7,732	49	12,986	7,357				
AA-5324105		HONG KONG EXPORT CREDIT INS CORP	HKG	(4)		31	31	4						
AA-5480045		HONG LEONG ASSUR PTE LTD	MYS			0	0	2						
AA-5320075		HONG LEONG INS ASIA LTD	HKG			2	2	0						
AA-5280035		HOTAI INS CO LTD	TWN	336		2	2		19	7				
		HS INS CO LTD	FSM	12			0		5	3				
AA-1120544		HSB ENGINEERING INS LTD	GBR			1	1							
AA-5320025		HSBC INS ASIA LTD	HKG			1	1	0						
AA-9240005		HUATAI INS GRP CO	CHN	186	196	730	926	(152)	395	39				
AA-9240067		HUATAI PROP AND CAS INS CO LTD	CHN	1,578	517	1,452	1,969	(609)	931	342				
AA-9240069		HYUNDAI INS CHINA CO LTD	CHN	393		14	14	(24)		228				
AA-5420015		HYUNDAI MARINE & FIRE INS CO LTD	KOR	155	1	26	27	0	39	98				
		IAG NEW ZEALAND LTD	NZL	(5)			0							
		ICELAND CATASTROPHE INS	ISL	0		6	6		0					
AA-5344106		ICICI LOMBARD GEN INS CO LTD	IND	2		172	172	3	71					

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
		IDEMITSU SUNRISE INS CO LTD	GGY	5			0							
		IF PROP & CAS INS LTD	SWE	26		21	21		9					
AA-5344110		IFFCO TOKIO GEN INS CO LTD	IND	1,767	39	956	995	(22)	1,223	597				
AA-1124117		INCEPTUM INS CO LTD	GBR			55	55	8						
AA-5760001		INDIA INTL INS PTE LTD	SGP	173		71	71			9				
AA-1561026		INDUSTRIELLE ALLIANCE L COMPAGNIE D ASSURS GEN	CAN	328		108	108							
AA-9220050		INGOSSTRAKH INS CO OJSC	RUS	0		(34)	(34)	0						
AA-1930058		INS AUSTRALIA LTD	AUS	1,936		1,223	1,223	7	18	130	0			
AA-3130011		INS CO OF THE BAHAMAS LTD	BHS	48			0			24				
		INS CO PBK LTD	POL		0	2	2							
		INS COMMISSION OF WESTERN AUSTRALIA	AUS	18			0			5				
		INS CORP FILAR SA	POL		0	24	24							
AA-3160031		INS CORP OF BARBADOS LTD	BRB			9	9							
		INS CORP OF BELIZE	BLZ	128		57	57	5	14	24				
AA-1561037		INS CORP OF BRITISH COLUMBIA	CAN	181		1,069	1,069			9				
		INSIG INS CO JSC	ALB	0			0		4					
AA-2130420		INSTITUTO NACIONAL DE SEGUROS DE COSTA RICA	CRI	4,462	113	920	1,033	(160)	383	1,169	667			
AA-2780001		INSTITUTO NICARAGUENSE DE SEGUROS Y REASEGUROS	NIC	319	209	154	363	211	(326)	141	37			
AA-1560480		INTACT INS CO	CAN	8,288		2,146	2,146	255	29	1,134				
		INTEGRITY REASEGUROS ARGENTINA SA	ARG			10	10							
AA-2134121		INTEGRITY SEGUROS ARGENTINA SA	ARG			10	10							
		INTERREGIONAL REINS CO LTD	CYM	81			0		0	21				
		INTERRISK TOWARZYSTWO UBEZPIECZEN SA	POL	0	0	354	354	4						
		INTERSIG VIENNA INS GRP SH.A	ALB	0		3	3	(3)						
AA-3191254		INTL GEN INS CO LTD	BMU	40		2	2	(12)		10				
AA-1120154		INTL GEN INS CO UK LTD	GBR				0			3				
AA-1124135		INTL GRP OF PROP & IND ASSOC	GBR	1,054		2,548	2,548			29				
AA-9150000		INTL INS CO IRAO	GEO				0	20						
AA-2230425		IRB BRASIL RESSEGUROS SA	BRA	61	327	6,366	6,693	123	24		(2)			
AA-1780104		IRONSHORE EUROPE DESIGNATED ACTIVITY CO	IRL	1,024			0	26	707	547				
AA-3190970		ISOSCELES INS LTD	BMU	19			0		(2)					
		IZVOR OSIGURANJE D D	HRV			17	17							
AA-2330036		J MALUCELLI TRAVELERS SEGUROS SA	COL	0		6	6	(14)			0			
		JADRANSKO OSIGURANJE DD SPLIT	HRV			7	7							
		JAPAN ATOMIC POOL	JPN			4	4							
		JAPANESE LANGUAGE INSTITUTE CO-OPERATION	JPN	338		35	35	(25)	133	195				
		JERNEH INS HK LTD	HKG			2	2	0						
AA-1560522		JEVCO INS CO	CAN			15	15	102						
		JIN TAI PROP & CAS INS CO LTD	CHN	179	17	49	66	(4)	75	103				
		JN GEN INS CO LTD	JAM	1,251	(4)	49	45	73		9				
		JOGUCHI SAFETY SSI	JPN	2,971		151	151		1,443	1,696				
AA-5640700		JUBILEE GEN INS CO LTD	PAK			25	25	5						
AA-2230021		JUNTO RESSEGUROS SA	BRA			13	13	(3)						
		JUTAKU SYUKUHAKU JIGYOSYA KYOSAI KAI	JPN	(22)			0							
		K K SANKO SHOUGAKU TANKI HOKEN	JPN	493		26	26		85	243				
		K K TAKKEN FAMILY KYOSAI	JPN	2,480		477	477		228	2,485				
		K K TAKKEN FAMILY PARTNER	JPN	173			0		(4)	159				
AA-5424101		KB INS CO LTD	KOR	971	69	1,114	1,183	272	57	83				
AA-1370057		KBC GRP RE SA	LUX		0	36	36		0		27			
AA-1240037		KBC INS NV	BEL	0	0	512	512				77			
		KBFG INS CHINA CO LTD	CHN	16			0		7	5				
		KEYAK KAI	JPN	57		1	1		9	19				
AA-1560532		KINGSWAY GEN INS CO	CAN			163	163							
AA-2960000		KIRIBATI INS CORP	KIR	34			0		12	13				

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
		KONO INS LTD	HKG			9	9							
		KOOPERATIVA POISTOVNA AS	SVK	(4)		1,031	1,031	0						
AA-9350000		KOOPERATIVA POJISTOVNA AS	CZE	31		1,101	1,101							
AA-5420050		KOREAN REINS CO	KOR	2,213	5	1,382	1,387	(8)	256	996	1			
AA-5780009		KRUNGTHAI PANICH PUBLIC INS CO LTD	THA	309		0	0	21						
		KUKE SA	POL	0		22	22	(6)						
AA-5280030		KUO HUA INS CO LTD	TWN			8	8	98						
AA-4430540		KUWAIT REINS CO KSCP	KWT	78			0	0	24					
AA-9690001		KVARNER WIENER STAEDTISCHE OSIGURANJE DD	HRV			2	2							
AA-1580050		KYOEI FIRE AND MARINE INS CO LTD	JPN	1,801		447	447		(34)	331				
AA-1320119		L EQUITE	FRA			15	15							
		L&F IND LTD	BMU	97		435	435		93	142				
		LA BOLIVIANA CIA CRUZ DE SEGUROS Y REASEGUROS SA	BOL		0	0	0	18	(1)					
AA-1560008		LA CAPITALE GEN INS INC	CAN	940	(2)	271	269	16						
AA-2431002		LA COLONIAL SA COMPANIA DE SEGUROS	DOM	335		187	187	(179)	57	129				
AA-2881000		LA CONSOLIDADA SA DE SEGUROS	PRY	38			0		28	31				
		LA GMF S/C EURAZUR	LUX			200	200							
AA-2130005		LA HOLANDO SUDAMERICANA COMPANIA DE SEGUROS S.A.	ARG	213		26	26	40	93	227				
AA-1320176		LA MEDICALE DE FRANCE	FRA	604		2,836	2,836		620					
AA-2130032		LA MERCANTIL ANDINA CIA DE SEGUROS,S.A.	ARG	435	25	762	787	(181)	23	211				
AA-2130064		LA MERIDIONAL COMPANIA ARGENTINA DE SEGUROS SA	ARG	1,426		46	46		732	922				
AA-2880003		LA MERIDIONAL PARAGUAYA SA DE SEGUROS	PRY	164		4	4	94	51	102				
		LA MUTUELLE D EGLISE DE LINTER OUEST	CAN		0	1	1	0						
AA-1560137		LA MUTUELLE DES MUNICIPALITES DU QUEBEC	CAN	362		856	856			129				
		LA NATLE D'ASSUR SA	HTI	637			0	163	162	269				
AA-2884104		LA PARAGUAYA SA DE SEGUROS	PRY	21			0			7				
AA-2930007		LA POSITIVA SEGUROS Y REASEGUROS	PER	3,811	0	1,164	1,164	132	803	1,251				
AA-2330118		LA PREVISORA SA COMPANIA DE SEGUROS	COL	138	421	8,343	8,764	(663)	71	74	5			
AA-2134122		LA REPUBLICA CIA. ARGENTINA DE SEGUROS GENES	ARG			114	114							
AA-1321000		LA REUNION AERIENNE GRPEMENT DINTERET ECONOMIQUE	FRA	(9)	(128)	603	475	(46)	8					
		LA REUNION SPATIALE	FRA			0	0	(32)						
AA-2880008		LA RURAL CIA PARAGUAYA DE SEGUROS S. A.	PRY			13	13							
AA-2130004		LA SEGUNDA COOPERATIVA LIMITADA DE SEGUROS GEN	ARG	94	0	137	137	(1)	0					
AA-2481000		LA UNION CIA. DE SEGUROS, S.A.	ECU	841		184	184	40	227	313				
AA-3190871		LANCASHIRE INS CO LTD	BMU	(188)			0		346					
AA-1120066		LANCASHIRE INS CO UK LTD	GBR	58			0							
AA-1440060		LANSFORSAKRINGAR AB PUBL	SWE	880		1,401	1,401							
AA-2934102		LATINA SEGUROS Y REASEGUROS CA	ECU	626	59	247	306	59	302	256				
		LAWYERS PROFESSIONAL IND CO	CAN			33	33							
AA-1320115		LE CONTINENT IARD	FRA		4		4							
AA-2280019		LIBERTY COMPANIA DE SEGUROS GENES SA	CHL	(1)		41	41	34						
AA-5760024		LIBERTY INS PTE LTD	SGP			6	6	(7)						
		LIBERTY INTL INS LTD	HKG			2	2	9						
		LIBERTY INTL UNDERWRITERS PTE LTD	SGP	24			0		24	43				
AA-1120855		LIBERTY MUT INS EUROPE SE	LUX	9,875		10,325	10,325	62	2,594	2,399	20			
AA-2480015		LIBERTY SEGUROS SA	ECU			0	0	78						
		LIBERTY SEGUROS SA	BRA	3	9	99	108	2	4					
AA-1860690		LIBERTY SIGORTA AS	TUR		0	7	7	2	(1)					
AA-3190917		LIBERTY SPECIALTY MARKETS BERMUDA LTD	BMU	110	58	34,079	34,137		0	340	2,818			
		LIBERTY SPECIALTY MARKETS HONG KONG LTD	HKG	44		1,215	1,215			66				
		LIBERTY SPECIALTY MARKETS SINGAPORE PTE LTD	MYS			2	2							
		LINK INS	GBR			449	449							
AA-8234103		LINK INS CO LTD	GIB			(51)	(51)	(6)						
AA-1122000		LLOYDS OF LONDON	GBR	79,627	1,455	119,521	120,976	(110)	49,536	26,275	4,852			

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-1720003		LOCAL TAPIOLA GEN MUT INS CO	FIN			28	28							
AA-1284102		LOKAL FORSIKRING GS	DNK	15		3	3							
AA-1990006		LOMBARD INS CO LTD	ZAF	2		11	11	7		8	15			
AA-1120887		LONDON & EDINBURGH INS CO LTD	GBR			2	2							
AA-5480030		LONPAC INS BHD	MYS			1	1	4			0			
AA-5420010		LOTTE INS CO LTD	KOR	949		4,235	4,235	(19)	203	378				
AA-0080000		M & C GEN INS CO LTD	LCA	184		4	4	1		74				
AA-4470000		MACAU INS CO LTD	MAC	53		8	8	0		33				
AA-4360605		MAGEN INS CO LTD	ISR			2	2				0			
		MAGYAR POSTA BIZTOSITO RT	HUN			496	496	0						
		MAKEDONIJA STOCK CO FOR INS & REINS	MKD		(3)		(3)							
AA-5660040		MALAYAN INS CO INC	PHL	1,445	32	274	306	8	465	247	7			
		MALAYAN REINS CORP	PHL			0	0	9						
AA-5480040		MALAYSIAN NATL REINS BHD	MYS	1		0	0							
AA-1564119		MANITOBA AGRICULTURAL SERVICES CORP	CAN	551			0			121				
AA-1569555		MANITOBA PUBLIC INS CORP	CAN	627		50	50							
AA-2134139		MAPFRE ARGENTINA SEGUROS SA	ARG	25		10	10		8	12				
AA-2430016		MAPFRE BHD COMPANIA DE SEGUROS SA	DOM				0		2					
AA-2284102		MAPFRE COMPANIA DE SEGUROS GENES DE CHILE SA	CHL	544		21	21		180	357				
AA-1842029		MAPFRE GLOBAL RISKS CO INTERNACIONAL DE SEGUR	ESP	689		25	25		618	547				
AA-2831003		MAPFRE PANAMA SA	PAN	4		31	31	(88)	171	69				
AA-2880000		MAPFRE PARAGUAY COMPANIA DE SEGUROS SA	PRY	58			0	0	17	37				
AA-2931000		MAPFRE PERU COMPANIA DE SEGUROS Y REASEGUROS	PER	191		522	522		53	46				
AA-1840000		MAPFRE RE COMPANIA DE REASEGUROS SA	ESP	4,418	77	16,368	16,445	(223)	698	594				
AA-2330025		MAPFRE SEGUROS GENES DE COLOMBIA SA	COL	15		645	645		0					
		MAPFRE SEGUROS NICARAGUA SA	NIC	7			0			0				
AA-1120004		MARINE SHIPPING MUT INS CO LTD	GBR			5	5	12						
AA-3690005		MARITIME & GEN INS CO LTD	TTO	678	11	111	122	18	118	362				
AA-3190829		MARKEL BERMUDA LTD	BMU	3,027	(143)	20,022	19,879	(32)	203	2,239				26,910
AA-1121425		MARKEL INTL INS CO LTD	GBR	120		805	805	(15)	66	19	78			
AA-2230012		MARKEL RESSEGURADORA DO BRASIL SA	BRA			60	60							
AA-8230012		MARKERSTUDY INS CO LTD	GIB			42	42							
		MARUTAMA KYOSAI-KAI	JPN	7			0							
AA-1523160		MAX INS CO	CAN	62			0							
		MDA NATL INS PTY LTD	AUS	154		314	314							
		MDU GUERNSEY LTD	GGY			6,858	6,858							
		MEDICAL DEFENCE ASSN OF SOUTH AUSTRALIA LTD	AUS			1,199	1,199							
AA-4560004		MEDITERRANEAN & GULF INS & REINS CO	SAU			61	61							
		MELOCHE MONNEX INC	CAN	4,935		1,303	1,303		1,768					
AA-4360615		MENORA MIVTACHIM INS LTD	ISR			6	6		1					
AA-5420060		MERITZ FIRE & MARINE INS CO LTD	KOR	8,661	624	5,620	6,244	(868)	4,262	3,531				
		MID OCEAN REINS CONSULTING GM BH	DEU			22	22							
AA-1810100		MIDDLE SEA INS CO LTD	MLT			6	6		0					
		MIGDAL BINYAN INS CO LTD	ISR			2	2							
AA-4360625		MIGDAL INS CO LTD	ISR			39	39							
AA-7140012		MILITARY INS CO	VNM			3	3							
AA-1564106		MILLENNIUM INS CORP	CAN	3,087		1,001	1,001	(51)	484	546				
AA-5324106		MIN XIN INS CO LTD	HKG			3	3	(1)						
AA-4690615		MISR INS CO	EGY			7	7		1		4			
AA-1121410		MITSUI SUMITOMO INS CO EUROPE LTD	GBR	15	5	18	23		0					
AA-1580085		MITSUI SUMITOMO INS CO LTD	JPN	17,032	8	25,677	25,685	11	1,608	4,979				
		MITSUI SUMITOMO SEGUROS SA	BRA	6	0	1	1		3					
AA-1320221		MMA IARD	FRA	750	405	9,322	9,727		1,074	75				
AA-1780057		MMEDICA INS LTD.	IRL			1	1							

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
		MONGOL DAATGAL JSC	MNG	93			0		118	36				
		MORTGAGE INS CO PTY LTD	AUS				0	33						
AA-9260000		MOTOR INS BUREAU OF UKRAINE	UKR	23		391	391							
AA-1380090		MS AMLIN INS SE	NLD			10	10	2						
AA-5760026		MS FIRST CAPITAL INS LTD	SGP	1		0	0							
		MSIG INDONESIA PT ASURANSI	IDN			9	9							
		MSIG INS EUROPE AG	DEU	0	1	381	382		0					
AA-5320050		MSIG INS HONG KONG LTD	HKG	70	3	34	37	10	19	35				
AA-5760069		MSIG INS SINGAPORE PTE LTD	SGP	1,047		236	236	10	1	39				
AA-5780004		MSIG INS THAILAND PUBLIC CO LTD	THA	45		7	7	4		17	22			
		MSIG INS VIETNAM CO LTD	VNM	114	10	11	21	15	33	56				
AA-5280040		MSIG MINGTAI INS CO LTD	TWN	781	1	535	536	(16)	233	235	138			
AA-5784104		MUANG THAI INS PUBLIC CO LTD	THA	1,301	278	1,058	1,336	(170)	316	86	611			
AA-5480004		MUI CONTINENTAL INS	MYS			1	1	0						
AA-1340165		MUNICH REINS CO	DEU	749		293	293		3					
AA-1564120		MUNICIPAL INS ASSN OF BRITISH COLUMBIA	CAN	6			0							
		MUT AID COOPERATIVES GOLF COURSE	JPN	42	92		92		2					
AA-1569585		MUT FIRE INS CO OF BRITISH COLUMBIA	CAN	1		40	40							
		MUTUELLE ASSUR DES TRAVAILLEURS MUTISTES	FRA			398	398							
		MUTUELLE D ASSUR DE L EDUCATION	FRA			888	888							
		MUTUELLE D ASSUR DES COMMER INDUSTRIELS FRANCAIS	FRA			8,589	8,589							
		MUTUELLE D ASSUR EN EGLISE	CAN	4		2	2	(15)						
		MUTUELLE D ENTRAIDE ET DE PREVOYANCE MILITARIES	FRA	(1)		29	29							
		MUTUELLE DES ARCHITECTES FRANCAIS	FRA	30		597	597							
		MYANMA INS CORP	MMR	(1)		0	0		(1)					
		NACION REASEGUROS SA	ARG	46	14	3,527	3,541	0	32	12				
AA-2130040		NACION SEGUROS SA	ARG	21		142	142		6	6				
		NACIONALNI BIRO OSIGURAVACA CRNE GORE	MNE	2			0		2					
AA-5280010		NAN SHAN GEN INS CO LTD	TWN	18,083	0	4,413	4,413	(2,727)	69	8,077	77			
AA-5760028		NANYANG INS CO LTD	SGP			1	1	0						
AA-1240140		NATEUS NV SA	BEL		0	608	608		6		615			
		NATIONWIDE GEN KYOSAI KAI JAPAN	JPN	(4)			0							
		NATL BUREAU OF MOTOR INSURERS OF MOLDOVA	MDA			95	95							
		NATL INS CO BERHAD	BRN	0			0	(2)	0					
AA-5340655		NATL INS CO LTD	IND	2,044	0	897	897	0	61	387				
AA-1580120		NATL MUT INS FEDERATOIN OF AGRICULTURAL COOPS	JPN	17,200		695	695		(207)	4,013				
AA-5660150		NATL REINS CORP OF THE PHILIPPINES	PHL			1	1							
AA-3610458		NAUTILUS REINS LTD	BMU	598		1,134	1,134			248				
		NELSON INS CO LTD	GIB	11		2	2	(10)						
AA-1420004		NEMI FORSIKRING ASA	NOR			241	241	(3)						
AA-5340660		NEW INDIA ASSUR CO LTD	IND	661		209	209	0	28	148				
		NEW INDIA ASSUR CO TRINIDAD AND TOBAGO LTD	TTO	36			0							
		NEW SOUTH WALES INS MINISTERIAL CORP	AUS	297		0	0			144				
		NEWCREST INS PTE LTD	SGP	25			0		24	8				
		NEWE SEGUROS SA	BRA	121		1	1							
AA-1340011		NIEDERELBE ASSEKURANZ VEREIN WAG	DEU		(9)	3	(6)							
		NIHON IRYOU KYOSAI	JPN	2,897		404	404	(38)	635	922				
		NIKKAREN NATL FEDERATION OF FIRE INS COOPS	JPN	86		77	77		0	19				
AA-1380008		NN RE NETHERLANDS NV	NLD	18			0							
AA-2230016		NOBRE SEGURADORA DO BRASIL S/A	BRA		923	802	1,725	(394)	2,486					
AA-5420029		NONGHYUP PROP & CAS INS CO LTD	KOR	141		4	4							
		NORDIC GUARANTEE INS LTD	SWE			4	4		1					
AA-1120006		NORTH OF ENGLAND P&I ASSN LTD	GBR			160	160							
AA-1561016		NORTHBRIDGE COMMERCIAL INS CORP	CAN	78		66	66			54				

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-1560542		NORTHBRIDGE GEN INS CORP	CAN	27,411	1	14,851	14,852	(247)	3,177	8,418	2			
AA-3190461		NORTHEAST INS CO LTD	BMU			105	105							
AA-1560620		NORTHUMBERLAND GEN INS CO	CAN			549	549							
AA-1420015		NORWEGIAN HULL CLUB ASSURANSEFORENING	NOR	834		81	81	52	489	315				
AA-1460100		NOUVELLE COMPAGNIE DE REASSURS	CHE			4	4							
		NRE COMPANIA DE REASEGUROS SA	ARG			1	1							
		NUSANTARA WORLDWIDE INS SDN BHD	MYS			33	33	1						
		NYKREDIT OSTIFTERNE FORSIKRING AS	DNK			2	2		0					
AA-3160161		OCEAN INTL REINS CO LTD	BRB	188			0			62				
		OCTAGON INS CO LTD	GIB			494	494	(7)						
AA-3190128		OIL CAS INS LTD	BMU	4,447		4	4		940	444				
		OLAM INS LTD	IMN	0			0		0					
AA-1990640		OLD MUT INSURE LTD	ZAF	0	(2)	41	39	(6)		1	(8)			
		OPTIMA COMPANIA DE SEGUROS SA	PAN			14	14	11						
		OPTIMUM GEN INC	CAN	245		117	117	(56)						
AA-4660002		ORIENT INS PJSC	ARE			5	5							
AA-5660065		ORIENTAL ASSUR	PHL	68			0		32	23	5			
AA-5340720		ORIENTAL INS CO LTD	IND			35	35	1						
AA-1990011		OUTSURANCE INS CO LTD	ZAF		0	1	1		0					
		OVATION RISK LTD	NZL	26			0			13				
		OVOID INS LTD	BMU	51			0			9				
AA-1240163		P & V ASSURS	BEL		4	271	275		5		273			
AA-5780080		PACIFIC INS CO LTD (THE)	THA	131	(2)	51	49	0						
AA-1320061		PACIFICA	FRA			20	20							
AA-2930005		PACIFICO COMPANIA DE SEGUROS Y REASEGUROS	PER	2,698	0	842	842	683	836	1,117				
AA-5640755		PAKISTAN REINS CO LTD	PAK	58			0		32	23				
		PANAL COMPANIA DE SEGUROS GENES S.A.	PRY	3			0		2	2				
AA-5480064		PANGLOBAL INS BERHAD	MYS			1	1	1						
AA-1320034		PARIS RE	FRA	10		101	101							
		PARITET SK INS CO	RUS				0			6				
AA-3194127		PARK IND LTD	BMU	335		356	356			139				
AA-3190686		PARTNER REINS CO LTD	BMU	11,177	205	158	363	(260)	1,590					
AA-1780078		PARTNER REINS EUROPE SE	IRL	114		317	317							
AA-2884108		PATRIA SA DE SEGUROS Y REASEGUROS	PRY	39		3	3		10	13				
		PBC HEALTH BENEFITS SOCIETY	CAN			141	141							
AA-1560648		PEACE HILLS GEN INS CO	CAN	169		29	29	(65)						
		PEOPLES INS CO (MALAYSIA) BHD.	MYS			146	146	47						
		PEOPLES INS CO OF CHINA (HONG KONG) LTD	HKG	0			0			3				
		PETROLIMEX JOINT STOCK INS CO	VNM			8	8	25						
		PETROVIETNAM INS CO	VNM	81		15	15			107				
AA-5660027		PGA SOMPO JAPAN INS INC	PHL	(4)		0	0			54				
		PHOENIX INS CO LTD	ISR			700	700							
		PICC PROP & CAS CO LIMTED GUANGZHOU BRANCH	CHN	32			0		31	16				
AA-9240019		PICC PROP & CAS CO LTD	CHN	10,600	11	14,833	14,844	250	3,744	2,708				
		PICC PROP & CAS CO LTD YICHANG BRANCH	CHN				0		59	77				
AA-9240078		PICC PROP AND CAS CO LTD FUJIAN BRANCH	CHN	62		322	322		28					
		PICC SHENZHEN BRANCH CO	CHN	2		1	1			77				
AA-1560074		PILOT INS CO	CAN			604	604							
AA-9240110		PING AN INS CO	CHN	11		370	370	(15)	30					
AA-9240027		PING AN PROP & CAS INS CO OF CHINA LTD	CHN	1,129		845	845	99	463	302				
AA-5660080		PIONEER INS & SURETY CORP	PHL	224		3	3	2	5	176				
		PIONEER INTERCONTINENTAL INS CORP	PHL			0	0	2						
AA-5660068		PNB GEN INSURERS CO INC	PHL	(1)		468	468	18		28				
AA-1720060		POHJOLA GRP PLC	FIN	299		37	37							

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-9350004		POJISTOVNA CESKE SPORITELNY AS	CZE			211	211							
		POLISH REINS CO LTD	POL		12	336	348		0					
AA-1560710		PORTAGE LA PRAIRIE MUT INS CO	CAN	89		64	64							
AA-2230037		PORTO SEGURO COMPANHIA DE SEGUROS GERAIS	BRA			32	32	2						
AA-2980006		PORTO SEGURO SEGUROS DEL URUGUAY SA	URY				0		(3)					
AA-7140019		POSTS AND TELECOMMUNICATIONS JOINT STOCK INS CO	VNM	(217)			0	0						
		POTTENCIAL SEGURADORA SA	BRA	3,028		851	851	134	728	2,418				
AA-9640006		POWSZECHNY ZAKLAD UBEZPIECZEN SPOLKA AKCYJNA	POL	222	1	540	541		0	3				
		PRACTICAL INS LLC	MNG	(2)			0							
		PREMIER INS CO LTD	GIB		2	938	940	(144)						
AA-1560136		PRINCE EDWARD ISLAND AGRICULTURAL INS CORP	CAN	59			0			14				
		PROFESSIONAL TRAVEL INS CO LTD	GIB			53	53	16						
		PROMETHEUS INS CO LTD	GIB	0	269	676	945	(286)	(102)					
		PROMINA	AUS			0	0	0			0			
AA-1560766		PROMUTUEL REASSUR	CAN	501		1,681	1,681							
		PROTECT VERZEKERINGSMAATSCHAPPU COMP D'ASSURS	BEL	9	3	244	247		0		241			
		PROVIDENCIA OSZTRAK MAGYAR BIZTOSITO RT	HUN			90	90							
AA-1120715		PROVIDENT INS PLC	GBR			203	203	5,660						
		PROVINCIA SEGUROS SA	ARG	73		0	0	8	(1)	29				
AA-1340190		PROVINZIAL RHEINLAND VERSICHERUNG AG	DEU			1	1							
AA-5660004		PRUDENTIAL GUARANTEE & ASSUR INC	PHL	7	0	381	381	125	10	2				
AA-5360016		PT ASURANSI ASTRA BUANA	IDN	148		5	5		83	101				
		PT ASURANSI BINA DANA ARTA TBK	IDN			10	10							
AA-5360015		PT ASURANSI CENTRAL ASIA	IDN	44			0		2					
AA-5360018		PT ASURANSI DAYIN MITRA TBK	IDN	179	21	24	45	1	178	82	20			
AA-5360040		PT ASURANSI JASA INDONESIA	IDN	61		115	115		7	19				
		PT ASURANSI MITRA PELINDUNG MUSTIKA	IDN	54			0		0	22				
AA-5360043		PT ASURANSI MSIG INDONESIA	IDN				0			68				
AA-5364106		PT ASURANSI MULTI ARTHA GUNA	IDN				0	(10)						
AA-5360006		PT ASURANSI RAMAYANA TBK	IDN			25	25							
AA-5360028		PT ASURANSI TOKIO MARINE INDONESIA	IDN	68	2	14	16		47	28				
		PT ASURANSI TOTAL BERSAMA	IDN	39			0							
AA-5360002		PT ASURANSI TUGU PRATAMA INDONESIA TBK	IDN	61		24	24	3	7	21				
AA-5360120		PT ASURANSI WAHANA TATA	IDN	21			0		9	10				
		PT CITRA INTL UNDERWRITERS	IDN			1	1							
AA-5360034		PT MASKAPAI REASSURANSI INDONESIA	IDN			447	447							
		PT MERITZ KORINDO INS	IDN	(23)		400	400			15				
		PT PERUSAHAAN ASURANSI TRI PAKARTA	IDN			23	23			1				
AA-5360013		PT QBE GEN INS INDONESIA	IDN				0		5					
AA-5364103		PT REASURANSI INDONESIA UTAMA	IDN	441		282	282		104	5				
AA-5364100		PT REASURANSI NASIONAL INDONESIA	IDN	15	3	2	5		66					
		PT REASURANSI NUSANTARA MAKMUR	IDN				0			32				
AA-5360004		PT REASURANSI UMUM INDONESIA	IDN			1	1							
AA-5360037		PT SOMPO INS INDONESIA	IDN	191			0			159				
AA-5360083		PT STACO JASAPRATAMA	IDN			1	1							
		PT TUGU REASURANSI INDONESIA	IDN	318	(1)	1,001	1,000		0	58				
		PVI INS CORP	VNM	1,717		935	935	(46)	241	501				
		PVI REINS CO	VNM	80		88	88	8	5	20				
		PZU BALTIJA	LTU	(3)		5	5							
AA-4530805		QATAR GEN INS & REINS CO PJSC	QAT			0	0			1				
AA-4530810		QATAR INS CO	QAT			68	68							
AA-5324111		QBE GEN INS HONG KONG LIMTED	HKG			0	0	3						
AA-1930810		QBE INS GRP LTD	AUS	1,675	17	414	431		2	18				
AA-5480063		QBE INS MALAYSIA BERHAD	MYS	(2)	0	37	37			52				

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
		QBE INS SINGAPORE PTE LTD	SGP	1		66	66		9					
		QBE INS THAILAND LTD	THA				0		30					
AA-1120145		QBE REINS (UK) LTD	GBR			20	20				1			
AA-1780070		QBE REINS EUROPE LTD	IRL	6,270		624	624	68	4,840	5,655				
		QBE SEGUROS COLONIAL SA	ECU		0	530	530	101	4					
AA-1120481		QBE UK LTD	GBR	2,159	15	4,550	4,565	62	298	827				
		QOMOLANGMA PROP AND CAS INS CO LTD	CHN	(2)			0	14						
		QUALITAS COMPANIA DE SEGUROS SA DE CV	MEX	217			0			50				
		QUEENSLAND GOVERNMENT INS FUND - QGIF	AUS	19			0		21	16				
AA-4230008		R&Q CYPRUS LTD	CYP			4	4							
AA-1930046		RACQ INS LTD	AUS	202		201	201							
		RAND MUT ASSUR CO LTD	ZAF	0		28	28		4					
AA-1860027		RAY SIGORTA AS	TUR			8	8	1						
		REALE CHILE SEGUROS GENES S A	CHL	177			0			82				
		REASEGURADORES ARGENTINOS SA	ARG	6			0		7					
AA-1560127		RED RIVER VALLEY MUT INS CO	CAN	5		50	50							
AA-5340023		RELIANCE GEN INS CO LTD	IND	2,509	232	3,538	3,770	0	1,687	1,246				
		RELO SSI LTD	JPN	711		129	129		155	276				
AA-2280001		RENTA NACIONAL COMPANIA DE SEGUROS GENES SA	CHL	187		4	4		13	153				
AA-2130066		REUNION RE COMPANIA ARGENTINA DE REASEGUROS	ARG	56	5	266	271	120	9	3				
AA-5480046		RHB INS BERHAD	MYS	0	0		0			2				
AA-2930003		RIMAC SEGUROS Y REASEGUROS	PER	793	16	6,774	6,790	78	92	136				
AA-1120242		RIVERSTONE INS LTD	GBR	76		2,173	2,173							
		RMB STRUCTURED INS LTD	ZAF		0	0	0	73	0		(290)			
AA-1560735		ROYAL & SUN ALLIANCE INS CO OF CANADA	CAN	6,023	0	5,414	5,414	(57)	9	133				
AA-1121275		ROYAL & SUN ALLIANCE INS LTD	GBR	137	0	1,065	1,065	(378)	51	45				
		ROYAL SEGUROS SA COMPANIA DE SEGUROS	PRY	10			0			4				
AA-3130010		ROYALSTAR ASSUR LTD	BHS	10			0							
		RURAL & GEN INS LTD	AUS			84	84							
		S C C INS PTE LTD	SGP	52			0		47	40				
		SADHARAN BIMA CORP	BGD	0		72	72		14	12				
AA-3160058		SAGICOR GEN INS INC	BRB	3,844		219	219	151	25	109				
		SAJA INS CO LTD	THA			26	26							
		SALVA INS LTD	EST		0	310	310	15						
AA-0130002		SAMSUNG FIRE & MARINE INS CO LTD	KOR	719		686	686	(211)	258	315				
		SAMSUNG PROP & CAS INS CHINA CO LTD	CHN	89		0	0	33	53	67				
		SAMSUNG REINS PTE LTD	SGP	2			0		0					
		SAMSUNG VINA INS CO LTD	VNM	14			0							
AA-2134118		SAN CRISTOBAL SOCIEDAD MUT DE SEGUROS GENES	ARG	107	8	456	464	1	18	21				
		SANAD COMPAGNIE D ASSURS	MAR			342	342							
AA-2134119		SANCOR COOPERATIVA DE SEGUROS LIMITADA	ARG	136	(4)	0	(4)		54	85				
		SANCOR SEGUROS DO BRASIL SA	BRA			1	1	(1)						
		SANCOR SEGUROS SA	URY			1	1							
		SANGUARD AUTOMOBILE INS CO LTD	CHN			2	2	2						
		SANKO GAKUEN KYOSAI KAI JAPAN	JPN	(3)		8	8	19						
AA-1990905		SANTAM LTD	ZAF	0	0	91	91	45	13		(50)			
AA-1564122		SASKATCHEWAN CROP INS CORP	CAN	505			0		16					
AA-1564123		SASKATCHEWAN MUNICIPAL HAIL INS ASSN	CAN	833			0			108				
AA-1560740		SASKATCHEWAN MUT INS CO	CAN	399		435	435							
AA-4190001		SAUDI NATL INS CO EC	SAU			12	12							
AA-9614100		SAVA REINS CO LTD	SVN	2		42	42	21						
AA-5340005		SBI GEN INS CO LTD	IND	3,378		166	166	(42)	1,592	1,371				
		SBI NIHON SSI CO LTD	JPN	5,070		321	321		1,995	2,851				
		SBI RESTA SSI CO LTD	JPN	279		0	0		187	148				

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-1864109		SBN SIGORTA AS	TUR		1	185	186	(4)						
AA-2330039		SBS SEGUROS COLOMBIA SA	COL	1,115		681	681		56	306	174			
		SCOR REINS ASIA PACIFIC PTE LTD	SGP	170			0		145	127				
AA-1320158		SCOR SE	FRA	424		202	202	13	283	98				
AA-1464100		SCOR SWITZERLAND AG	CHE	(11)		120	120	(2)	20					
AA-1584108		SECOM GEN INS CO LTD	JPN	1,689	51	369	420		266	350				
AA-2330032		SEGUREXPO DE COLOMBIA SA ASEGURADORA DE CREDITOY	COL	20	0	361	361	(10)	21	10	1			
AA-2884102		SEGURIDAD SA DE SEGUROS Y REASEGUROS	PRY	127		0	0			57				
AA-2430018		SEGUROS ADEMI SA	DOM	311		28	28	9	115	166				
AA-2734106		SEGUROS AFIRME SA DE CV	MEX	1,613	241	557	798	(60)	417	663				
AA-2580009		SEGUROS AGROMERCANTIL SA	GTM	20			0		(3)	14				
AA-2330023		SEGUROS ALFA SA	COL	191	0	55	55	7	66	149	38			
AA-2780000		SEGUROS AMERICA	NIC	1,511	0	87	87	(6)	92	794				
AA-2680000		SEGUROS ATLANTIDA SA	HND	78		16	16		5	24	0			
AA-2730029		SEGUROS ATLAS SA	MEX	83		355	355	84	1	19	21			
		SEGUROS AZTECA DANOS SA DE CV	MEX	184		1	1			38				
AA-2530008		SEGUROS AZUL SA	SLV				0	(6)						
AA-2730038		SEGUROS BANORTE SA DE CV	MEX	183	3	566	569	19	10					
AA-2731001		SEGUROS BBVA BANCOMER SA DE CV	MEX	99			0		62					
		SEGUROS BOLIVAR HONDURAS SA	HND	622	1	188	189	(31)	160	226				
AA-1842030		SEGUROS CATALANA OCCIDENTE SA DE SEGUROS Y REASEG	ESP	41			0		0	4				
AA-2334102		SEGUROS COMERCIALES BOLIVAR C A	COL	6,913	341	1,054	1,395	175	2,218	3,213	1,260			
AA-2530000		SEGUROS COMERCIALES BOLIVAR SA	SLV	51			0		9					
AA-2330035		SEGUROS DEL ESTADO SA	COL	168	9	2,299	2,308	65	93	78	9			
		SEGUROS DEL PAIS SA	HND	801		193	193	(48)	175	351				
AA-2530004		SEGUROS E INVERSIONES SA	SLV	143			0		0	22	0			
AA-2580002		SEGUROS EL ROBLE SA	GTM	4,270	110	1,739	1,849	1,352	559	1,331				
AA-2481002		SEGUROS EQUINOCCIAL SA	ECU			14	14		13					
AA-2580004		SEGUROS G & T SA	GTM	1,549	141	4,505	4,646	738	362	711	(36)			
AA-2280021		SEGUROS GENES SURAMERICANA SA	CHL	326		6	6		29	241				
AA-2730019		SEGUROS INBURSA SA	MEX	2,458		2,580	2,580	(7)	189	1,425				
		SEGUROS LAFISE SA	NIC	82		25	25		53	53				
AA-2430015		SEGUROS RESERVAS SA	DOM	2,467		411	411	9	429	1,117				
AA-2480011		SEGUROS SUCRE SA	ECU	90		0	0							
AA-2434101		SEGUROS SURA	DOM	5,652	118	743	861	(135)	1,577	2,305				
		SEGUROS SURA SA	URY	282			0	0	12	120				
AA-2130054		SEGUROS SURA SA	ARG	176	89	132	221	5	124	115				
AA-2531003		SEGUROS SURA SA	SLV	412	24	15	39	42	164	195				
AA-2734110		SEGUROS SURA SA DE CV	MEX	165	1	15	16		22	169				
AA-2830010		SEGUROS SURAMERICANA SA	PAN	406		1,104	1,104	46	114	201	0			
AA-2430001		SEGUROS UNIVERSAL SA	DOM	9,759	0	1,042	1,042	(29)	3,091	4,541				
AA-2730008		SEGUROS VE POR MAS SA	MEX			1	1							
AA-5420023		SEOUL GUARANTEE INS CO	KOR	(94)	(55)	94	39	111	59					
		SERVICE INS CO LTD	GIB			266	266							
AA-1569737		SGI CANADA	CAN	2,737	0	525	525	35		170				
		SHAM SOCIETE HOSPITALIERE D'ASSURS MUTUELLES	FRA	48		17,004	17,004							
AA-5281000		SHINKONG INS CO LTD	TWN	930	4	1,101	1,105	267	297	362				
		SHIPOWNERS PROTECTION LTD	GBR			118	118							
		SIGAL ALBANIAN INS CO	ALB			14	14							
AA-0880003		SIGMA INTERALBANIAN VIENNA INS GRP SH.A.	ALB	0		2	2	(2)						
		SIGURIA INS CO	SRB			25	25							
AA-5360082		SINAR MAS DIPTA INS PT	IDN			6	6	3						
AA-5760055		SINGAPORE REINS CORP LTD	SGP			91	91	51			0			
AA-9244104		SINOSAFE GEN INS CO LTD	CHN	32		44	44	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-1240120		SIRIUS BELGIUM REASSURS SA	BEL			2	2		0					
AA-3191321		SIRIUSPOINT BERMUDA INS CO LTD	BMU			1	1							
AA-1440076		SIRIUSPOINT INTL INS CORP (PUBL)	SWE	454	1,725	2,911	4,636	23	65		10			
AA-2130023		SMG COMPANIA ARGENTINA DE SEGUROS SA	ARG	33	2	7	9	0	18	8				
AA-2130011		SMG RE ARGENTINA SA	ARG	4	0	8	8	9	3					
AA-1360028		SOCIETA CATTOLICA DI ASSICURAZIONE SOCIETA COOP	ITA		27	3	30							
AA-6860930		SOCIETE CENTRALE DE REASSUR	MAR	55		2	2		53	34				
AA-1320295		SOCIETE DE REASSUR DES ASSURS MUTUELLES AGRICOLES	FRA			15	15							
AA-2730044		SOFIMEX INSTITUCION DE GARANTIAS SA	MEX	725		588	588	(425)	29	504				
AA-9220005		SOGAZ INS CO OJSC	RUS	28		16	16	0		80				
AA-9220033		SOGLASSYE INS CO LLC	RUS			765	765							
		SOLICITORS MUT DEFENSE FUND LTD	IRL		0	107	107							
		SOLID GUARANTY INC	PHL	1		6	6							
		SOMPO INS CHINA CO LTD	CHN	27		56	56							
		SOMPO INS HONG KONG CO LTD	HKG	100		0	0			86				
AA-1580110		SOMPO JAPAN INS INC	JPN	20,047	0	23,464	23,464	37	2,478	5,431				
AA-2230015		SOMPO SEGUROS SA	BRA	550	(6)	602	596	(126)	67	220				
		SOPOCKIE TOWARZYSTWO EBEZPIECZEN ERGO HESTIA SA	POL	3	15	847	862		1					
AA-1120435		SOTERIA INS LTD	GBR			2	2							
		SOUTH AUSTRALIAN GOVERNMENT FINANCIAL AUTHORITY	AUS	77			0		34	26				
AA-5280050		SOUTH CHINA INS CO LTD	TWN	773	0	563	563	(12)	56	497				
AA-5780115		SOUTH EAST INS CO LTD	THA	783	232	544	776	(131)	264	482	612			
AA-2228002		SOUTHBRIDGE COMPANIA DE SEGUROS GENES SA	CHL	2,579	289	3,303	3,592		414	793	1			
		SOUTHERN CROSS ASSUR LTD	PNG	(57)			0							
AA-1560770		SOVEREIGN GEN INS CO	CAN	1,071		1,636	1,636	22	216	413				
AA-1420110		SPAREBANK 1 SKADEFORSIKRING AS	NOR	0		1,291	1,291		17					
		SPC CO OP KYOSAI JAPAN	JPN				0	(2)						
AA-1120962		SPRE LTD	GBR		0	8	8							
AA-1564102		SSQ SOCIETE D ASSURS GENES INC	CAN	10		30	30			1				
AA-5660097		STANDARD INS CO INC	PHL	790		266	266		15	25	8			
AA-3191147		STANDARD STEAMSHIP OWNERS PROTECTION & IND ASSN	BMU			23	23		4					
AA-3190942		STARR INS & REINS LTD	BMU	31,115	296	19,061	19,357	19	4,052	13,699	1,950			
		STARR INTL BRASIL SEGURADORA SA	BRA	592			0		521	454				
		STARR INTL INS ASIA LTD	HKG	114			0			88				
AA-5760064		STARR INTL INS SINGAPORE PTE LTD	SGP	19		0	0							
AA-9240013		STARR PROP & CAS INS CHINA CO LTD	CHN	0		1	1	(1)						
AA-3190972		STARSTONE INS BERMUDA LTD	BMU	244		2,772	2,772	(113)	440					
AA-1120093		STARSTONE INS LTD	GBR	(428)		2,683	2,683	(5)	17	213				
AA-2230060		SUL AMERICA COMPANHIA NACIONAL DE SEGUROS	BRA	4	17	358	375	7						
		SUN ALLIANCE ASSURS SA	FRA			17	17							
AA-1930925		SUNCORP METWAY INS LTD	AUS	12,255	(11)	10,330	10,319	(79)	22	2,797				
AA-9240017		SUNLIGHT AGRICULTURAL MUT INS CO	CHN	200		193	193	25						
AA-9240003		SUNSHINE PROP & CAS INS CO LTD	CHN	1,061	79	1,608	1,687	46	968	81				
AA-2330024		SURAMERICANA DE SEGUROS SA	COL	1,075		94	94	(4)	33	319	76			
		SURASSUR SA	LUX	0		148	148							
		SWAN GEN LTD	MUS			4	4		0					
AA-1440105		SWEDISH CLUB	SWE	465		1,110	1,110		18	111				
		SWISS RE CORP SOLUTIONS INS CHINA LTD	CHN			2	2	16						
AA-2230004		SWISS RE CORPORATE SOLUTIONS BRASIL SEGUROS SA	BRA	213	1	1,656	1,657	(89)	31	64				
AA-1370021		SWISS RE EUROPE SA	LUX	5		698	698			0	231			
AA-1460146		SWISS REINS CO LTD	CHE	772		5	5		40	35				
AA-1320297		SWISSLIFE ASSURS DE BIENS	FRA			191	191							
AA-5480048		SYARIKAT TAKAFUL MALAYSIA BERHAD	MYS			70	70	15						
AA-5780118		SYN MUN KONG INS PUBLIC CO LTD	THA	(2)			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-5280055		TAIAN INS CO LTD	TWN	3,265	156	2,143	2,299	411	538	1,474				
AA-9240029		TAIPING GEN INS CO LTD	CHN	1,221	222	1,663	1,885	(236)	312	121				
AA-5324100		TAIPING REINS CO LTD	HKG	(1,109)		2,031	2,031	0	71	408	5			
AA-9240035		TAISHAN PROP & CAS INS CO LTD	CHN	11	36	33	69	19	14	26				
AA-5280065		TAIWAN FIRE & MARINE INS CO LTD	TWN	2,126	42	984	1,026	317	706	829				
		TAIWAN FISHING VESSEL POOL	HKG			121	121	(1)						
		TAIWAN RESIDENTIAL EARTHQUAKE INS FUND	TWN	704			0		158					
		TALANX AG	DEU	3,080		968	968		81	1,657				
AA-5324107		TARGET INS CO LTD	HKG	227		817	817							
AA-5344100		TATA AIG GEN INS CO LTD	IND	242	87	229	316	2	102	8				
AA-4560100		TAWUNIYA INS CO	SAU				0			24				
		TECHNISCHES KONTOR FUR VERSICHERUNGEN	DEU	1,842	233	1,592	1,825	238	138	1,348				
AA-5760043		TENET INS CO SINGAPORE LTD	SGP			0	0	(1)						
AA-1420001		TERRA FORSIKRING AS	NOR			11	11							
AA-5784105		THAI SETAKIJ INS PUBLIC CO LTD	THA	31			0			7				
AA-5780008		THAISRI INS CO LTD	THA	30		26	26							
AA-1280016		THISTED FORSIKRING A/S	DNK			18	18							
		THREE TEN CO LTD	JPN	(7)			0							
AA-9240001		TIANAN PROP INS CO LTD	CHN	1,814		1,423	1,423	2	408	720				
		TILA ZAVAROVALNICA	SVN			27	27							
		TLALOC SEGUROS SA	MEX	136	0	124	124			57				
AA-1580095		TOA REINS CO LTD	JPN	13		439	439		27					
		TOKIO MARINE & NICHIDO FIRE INS CO LTD	SGP	14			0							
AA-1580100		TOKIO MARINE & NICHIDO FIRE INS CO LTD	JPN	6,924	51	10,245	10,296	7	2,355	1,657				
AA-1370052		TOKIO MARINE EUROPE SA	LUX	45			0		38					
AA-5760005		TOKIO MARINE INS SINGAPORE LTD	SGP	0			0		9	9				
AA-5280022		TOKIO MARINE NEWA INS CO LTD	TWN	1,652	11	1,466	1,477	4	120	1,096	242			
		TOKIO MARINE SAFETY INS THAILAND PUBLIC CO LTD	THA	12			0			2				
AA-2230006		TOKIO MARINE SEGURADORA SA	BRA	652	6	1,285	1,291	(57)	137	185				
		TOKYO CHAMBER OF COMMERCE AND INDUSTRY	JPN	107		19	19	(1)	21	41				
		TOP GRP	JPN	27			0		13	17				
AA-1280013		TOPDANMARK FORSKRING AS	DNK	(1)		26	26		2					
		TOWARZYSTWO UBEZPIECZEN AGROPOLISA AGROPOLISA	POL			27	27							
		TOWER INS FIJI LTD	FJI	13			0			5				
AA-1960655		TOWER INS LTD	NZL			2	2							
		TPC COMPANIA DE SEGUROS SA	ARG		0	6	6	1	6					
AA-1560384		TRADERS GEN INS CO	CAN				0	25						
AA-1560830		TRAVELERS IND CO OF CANADA	CAN			1	1							
AA-1121375		TRAVELERS INS CO LTD	GBR	(54)		653	653		4					
AA-1560039		TRAVELERS INS CO OF CANADA	CAN	682	0	283	283	188	17	25				
AA-2230022		TRAVELERS SEGUROS BRASIL SA	BRA	4	2	3	5	1						
		TREXX INS CO LTD	IMN			1	1		0					
AA-3190364		TRIDENT INS CO LTD	BRB			314	314	2						
AA-9610001		TRIGLAV INS CO LTD	SVN			506	506							
AA-3690003		TRINIDAD AND TOBAGO INS LTD	TTO	849	15	48	63	4	172	383				
AA-1560083		TRISURA GUARANTEE INS CO	CAN	2,335		482	482	124	1,607	1,207				
AA-1280026		TRYG FORSIKRING A S	DNK	446		185	185	10	18	12				
AA-1280125		TRYG FORSIKRING GENSIDIGT LIVSFORSIKRINGSSELB	DNK	1		826	826		9					
		TRYG POLSKA TOWARZYSTWO UBEZPIECZENIOWE SA	POL			307	307							
AA-1764100		TRYGGINGAMIDSTODIN HF	ISL	50		23	23		1					
AA-9640001		TU ALLIANZ POLSKA SA	POL			170	170							
AA-5320145		TUGU INS CO LTD	HKG			32	32	(416)						
AA-1860029		TURK REASURANS AS	TUR	14			0		3					
		TURKISH CATASTROPHY INS POOL	TUR	141			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-1860340		TURKIYE SIGORTA AS	TUR	249	38	686	724	0	1	473				
AA-9640004		TUZ TOWARZYSTWO UBEZPIECZEN WZAJEMNYCH	POL	0	(1)	84	83	(15)						
AA-1121477		UK INS LTD	GBR			333	333							
		UNDERWRITER INS CO LTD	GBR			159	159							
		UNIBANCO SEGUROS SA	BRA	0		91	91	72						
AA-8884103		UNION ASSUR LTD	LKA			4	4							
AA-1320309		UNION ET LE PHENIX ESPAGNOL	FRA			72	72							
AA-5280070		UNION INS CO LTD	TWN	8,833	4	2,859	2,863	(2,265)	176	3,058	(4)			
		UNION POISTOVNA AS	SVK	5			0							
AA-1364114		UNIPOLSAI ASSICURAZIONI SPA	ITA			7	7							
		UNIQA RE AG	CHE	202		232	232							
AA-9640010		UNIQA TOWARZYSTWO UBEZPIECZEN SA	POL	0	(5)	15	10		0					
		UNIQA VERSICHERUNGEN AG	AUT	5		329	329							
AA-1420008		UNISON FORSIKRING ASA	NOR			0	0	(4)						
		UNITA SA INS CO	ROU	1		0	0	1						
AA-5341025		UNITED INDIA INS CO LTD	IND	1,504		591	591	(28)		84	1			
		UNIVERSAL SOMPO GEN INS CO LTD	IND	1,620	114	533	647	10	980	713				
		UNNIO SEGUROS GENES	CHL	89			0		54	73				
AA-1460006		VALIDUS REINS SWITZERLAND LTD	CHE	7		219	219	(1)						
AA-1960950		VERO SPECIALIST RISK LTD	NZL	489		10	10		36	195				
AA-1344103		VERSICHERUNGSKAMMER BAYEM KONZEM RUCK	DEU			1,368	1,368				408			
		VESTJYLLAND FORSIKRING GS	DNK			55	55							
AA-3190789		VGM INS COMPANIES OF AMERICA LTD	BMU	0		14	14							
AA-1340233		VHV VEREINIGTE HANNOVERSCHE VERSICHERUNG AG	DEU			5	5							
AA-1931002		VICTORIAN MANAGED INS AUTHORITY	AUS	71		0	0		63	176				
		VIETNAM NATL AVIATION INS CO	VNM	1	38	8	46		1					
AA-7144102		VIETNAM NATL REINS CORP	VNM			3	3	5						
AA-9350006		VIG RE ZAJISTOVNA AS	CZE	6	10	5,142	5,152		4					
		VOV VERWALTUNGSORGANISATION FUR VERS	DEU			555	555							
		W A I G	GBR			116	116							
AA-1124141		W R BERKLEY INS EUROPE LTD	GBR	3,346	3	994	997	40	40	3,569	200			
		WAKAM LA PARISIENNE ASSURS	FRA			1	1							
AA-5280060		WALSUN INS LTD	TWN			47	47	20						
AA-4431105		WARBA INS CO KSC	KWT			1	1							
AA-9641105		WARTA INS AND REINS CO LTD	POL	86		483	483		0					
AA-3191250		WATFORD RE LTD	BMU	998			0			576				
AA-1560880		WAWANESA MUT INS CO	CAN	1,397		306	306	(11)						
AA-1930011		WESFARMERS GEN INS LTD	AUS			14	14	(18)						
		WESFARMERS RISK MGMT SINGAPORE PTE LTD	SGP	41			0			16				
AA-1561020		WESTERN SURETY CO	CAN	544		1,151	1,151	493						
AA-1340245		WESTFALISCHE PROVINZIAL VERSICHERUNG AG	DEU	0		36	36							
AA-1564110		WESTLAND INS CO OF CANADA	CAN	0	15	168	183	(15)						
AA-1930056		WESTPAC GEN INS LTD	AUS	6,568		318	318		334	6,200				
		WHITE ROCK INS GIBRALTAR PCC LTD	GIB	23		6	6		19	17				
AA-1220075		WIENER STADTISHCE VERSICHERUNG AG	AUT	45		37	37			11				
		WIENER TOWARZYSTWO UBEZPIECZEN SA	POL		37	242	279		48					
		WITH FUKUSHI KYOSAI KAI	JPN	160		8	8		36	70				
AA-1340255		WUERTTEMBERGISCHE VERSICHERUNG AG	DEU	0		11	11				11			
AA-1340265		WUESTENROT & WURTTEMBERGISCHE AG	DEU			478	478				466			
AA-1560430		WYNWARD INS GRP	CAN	555		378	378	0						
		XINJIANG QIANHAI UNITED PROP & CAS INS CO LTD	CHN	1		4	4							
AA-3191315		XL BERMUDA LTD	BMU	11,160		757	757	20	1,823	5,856				
AA-1120049		XL CATLIN INS CO UK LIIMITED	GBR	315	0	5,268	5,268	(823)	1,633	85				
AA-3190577		XL INS BERMUDA LTD	BMU	45,514	(1)	14,368	14,367		2,157	18,745				

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-1121547		XL INS CO SE	GBR	15,534	11	1,598	1,609	(343)	2,540	6,231				
AA-1780072		XL RE EUROPE SE	IRL	4,347		130	130	134	954	1,227				
		XL SEGUROS BRASIL SA	BRA	1			0		1					
AA-9240011		YINGDA TAIHE PROP INS CO LTD	CHN	9,174	473	10,545	11,018	(1,205)	2,963	3,023	1,773			
AA-9240030		YONG AN INS CO LTD	CHN	(14)		361	361	46	5	85				
		ZENCHI KYOSAI KK	JPN	3,577		464	464		667	1,262				
		ZENKAREN KYOSAI KAI	JPN			1	1	(2)						
		ZENROSAI SAIKYOSAIREN	JPN	1,457		35	35		1					
		ZHESHANG PROP AND CAS INS CO LTD	CHN	94	4	107	111		20	157				
AA-9240053		ZHONGLU PROP & CAS INS CO LTD	CHN	12		19	19	(61)	7					
		ZHONGYUAN AGRICULTURAL INS CO LTD	CHN	15			0							
		ZKING PROP & CAS INS CO LTD	CHN	1,634	86	322	408	14	279	645				
AA-2134123		ZURICH ARGENTINA COMPANIA DE SEGUROS SA	ARG	511	0	39	39	43	121	315				
AA-2130002		ZURICH ASEGURADORA ARGENTINA SA	ARG	120	0	1,274	1,274	73		49	0			
AA-1930995		ZURICH AUSTRALIAN INS LTD	AUS	459		0	0		90	173				
AA-2234101		ZURICH BRASIL SEGUROS SA	BRA	3			0							
		ZURICH COMPANIA DE REASEGUROS ARGENTINA S.A.	ARG				0	(3)						
AA-2734111		ZURICH COMPANIA DE SEGUROS SA	MEX	0			0			24				
		ZURICH GEN INS CO CHINA LTD	CHN	7		11	11	5	0	85				
AA-1460190		ZURICH INS CO LTD	CHE	2,214	(57)	26,395	26,338	(18)	82	235				
AA-1780059		ZURICH INS PLC	IRL	390			0			304				
1399999. Total Other Non-U.S. Insurers				1,077,019	25,918	1,073,497	1,099,415	2,672	246,703	373,834	42,836	0	0	81,783
9999999 Totals				5,597,062	199,798	3,498,889	3,698,687	(26,404)	909,021	1,691,723	694,548	0	0	1,215,572

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

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 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
39-0971527	10472	CAPITOL IND CORP	WI		967	623	0	3,329	928	6,130	255	71	0	11,336	0	7	0	11,329	0
13-3333610	35157	FAIR AMER INS & REINS CO	NY		27,437	0	0	3,044	0	5,846	0	4,759	0	13,649	0	9,756	0	3,893	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					28,404	623	0	6,373	928	11,976	255	4,830	0	24,985	0	9,763	0	15,222	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					28,404	623	0	6,373	928	11,976	255	4,830	0	24,985	0	9,763	0	15,222	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					28,404	623	0	6,373	928	11,976	255	4,830	0	24,985	0	9,763	0	15,222	0
39-1173498	29068	AMERICAN FAMILY CONNECT PROP & CA	WI		32,437	219	0	719	29	10,582	441	13,861	0	25,851	0	12,410	134	13,307	339
35-0145825	60895	AMERICAN UNITED LIFE INS CO	IN		0	0	0	613	0	1	0	0	0	614	0	0	0	614	0
38-0829210	23396	AMERISURE MUT INS CO	MI		0	3	0	12	0	10	0	0	0	25	0	0	0	25	0
06-1430254	10348	ARCH REINS CO	DE		0	0	0	0	0	168	7	56	0	231	0	0	0	231	0
13-5570651	62944	EQUITABLE FINANCIAL LIFE INS CO	NY		0	0	0	1,226	0	2	0	0	0	1,228	0	0	0	1,228	0
51-0434766	20370	AXIS REINS CO	NY		0	0	0	0	0	263	11	87	0	361	0	0	0	361	0
47-0574325	32603	BERKLEY INS CO	DE		(8)	0	0	33	0	28	1	0	0	62	0	0	0	62	0
31-0542366	10677	THE CINCINNATI INS CO	OH		595	7,685	0	6,972	0	4,122	172	0	0	18,951	4,686	3,257	0	15,694	0
38-2145898	33499	DORINCO REINS CO	MI		0	104	0	1,059	0	40	2	0	0	1,205	0	0	0	1,205	0
22-2005057	26921	EVEREST REINS CO	DE		2,382	554	0	2,039	0	1,345	56	280	0	4,274	0	160	0	4,114	0
13-2912259	35181	EXECUTIVE RISK IND INC	DE		1	1	0	0	0	0	0	0	0	1	0	(1)	0	2	0
05-0316605	21482	FACTORY MUT INS CO	RI		0	56	0	118	4	98	4	0	0	280	0	0	0	280	0
95-2575893	21652	FARMERS INS EXCH	CA		(13)	712	0	780	0	416	17	0	0	1,925	0	310	0	1,615	0
13-1963496	20281	FEDERAL INS CO	IN		40	162	0	1,703	4	0	0	2	0	1,871	0	46	198	1,627	0
06-1325038	39136	FINIAL REINS CO	CT		0	0	0	0	0	0	0	0	0	0	0	0	14	(14)	0
13-2572994	86258	GENERAL RE LIFE CORP	CT		0	28	0	78	0	0	0	0	0	106	0	0	0	106	0
13-3029255	39322	GENERAL SECURITY NATL INS CO	NY		0	0	0	138	0	16	1	0	0	155	0	0	0	155	0
13-5123390	64246	GUARDIAN LIFE INS CO OF AMER	NY		0	184	0	4,375	0	138	6	0	0	4,703	191	1	0	4,702	0
74-2195939	42374	HOUSTON CAS CO	TX		436	358	0	9,887	0	536	22	206	0	11,009	422	31	0	10,978	0
13-2930697	35408	IMPERIUM INS CO	TX		0	0	0	108	0	17	1	0	0	126	0	0	0	126	68
04-1543470	23043	LIBERTY MUT INS CO	MA		(246)	1,479	0	2,991	0	2,412	100	31	0	7,013	0	292	0	6,721	0
23-2044256	76694	CANADA LIFE REINS CO	PA		0	0	0	3	0	1	0	0	0	4	0	0	0	4	0
06-1481194	10829	MARKEL GLOBAL REINS CO	DE		0	0	0	0	0	210	9	70	0	289	0	0	0	289	0
14-1584861	34231	MLMIC INS CO	NY		(21)	278	0	82	0	0	0	0	0	360	0	29	0	331	0
13-2725441	26298	FARMERS PROP & CAS INS CO	RI		0	34	0	140	7	118	5	0	0	304	0	0	0	304	0
13-4924125	10227	MUNICH REINS AMER INC	DE		4	14	0	823	0	0	0	0	0	837	0	4	0	833	0
38-0865250	11991	NATIONAL CAS CO	OH		0	172	0	26	2	23	1	0	0	224	0	0	0	224	0
47-0355979	20087	NATIONAL IND CO	NE		0	0	0	12	0	0	0	0	0	12	0	0	0	12	0
25-0687550	19445	NATIONAL UNION FIRE INS CO OF PIT	PA		0	(15)	0	677	0	0	0	0	8	670	0	6	0	664	0
47-0698507	23680	ODYSSEY REINS CO	CT		267	34	0	1,231	0	376	16	77	0	1,734	0	201	0	1,533	0
25-0410420	24147	OLD REPUBLIC INS CO	PA		0	50	0	259	11	271	11	17	0	619	0	0	0	619	0
13-3031176	38636	PARTNER REINS CO OF THE US	NY		0	0	0	0	0	762	32	0	0	794	0	0	0	794	0
36-3030511	37257	PRAETORIAN INS CO	PA		0	0	0	40	0	9	0	0	0	49	0	0	0	49	0
23-1641984	10219	QBE REINS CORP	PA		0	0	0	70	0	166	7	52	0	295	0	0	0	295	0
00-0000000	00000	RESOLUTE REINS CO	DE		0	9	0	31	0	25	1	0	0	66	0	0	0	66	0
41-0406690	24767	ST PAUL FIRE & MARINE INS CO	CT		0	3	0	312	0	0	0	0	0	315	0	0	0	315	0
31-4423946	10952	TRANSAMERICA CAS INS CO	IA		0	24	0	34	1	28	1	0	0	88	0	0	0	88	0
13-1675535	25364	SWISS REINS AMER CORP	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,705
06-6033504	19038	TRAVELERS CAS & SURETY CO	CT		0	0	0	7	0	6	0	0	0	13	0	0	0	13	0
06-0566050	25658	TRAVELERS IND CO	CT		0	0	0	35	0	0	0	0	2	37	0	2	0	35	0
06-1117063	34894	TRENWICK AMER REINS CORP	CT		0	0	0	80	0	19	1	0	0	100	0	0	0	100	0
00-0000000	00000	UNIONE ITALIANA REINS CO OF AMER	NY		0	8	0	28	1	23	1	0	0	61	0	0	0	61	0
39-1341459	26042	WAUSAU UNDERWRITERS INS CO	WI		0	177	0	53	1	44	2	0	0	277	0	0	0	277	0
85-0277191	37885	XL SPECIALTY INS CO	DE		0	22	0	49	0	0	0	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 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
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					35,874	12,355	0	36,843	60	22,275	928	14,739	10	87,210	5,299	16,748	346	70,116	2,112
AA-1580015	00000	AIOI NISSAY DOWA INS CO LTD	JPN		9,838	4,142	0	4,516	7	9,989	416	206	0	19,276	0	5,585	0	13,691	541
AA-1120337	00000	ASPEN INS UK LTD	GBR		(1)	18	0	250	0	124	5	35	0	432	0	65	0	367	0
AA-1120355	00000	CX REINS CO LTD	GBR		0	0	0	17	0	0	0	0	0	17	0	0	0	17	0
AA-3190871	00000	LANCASHIRE INS CO LTD	BMU		1,515	0	0	856	0	72	3	18	0	949	0	83	0	866	0
AA-1126002	00000	LLOYD'S SYNDICATE NUMBER 2	GBR		0	0	0	156	0	0	0	0	0	156	0	0	0	156	0
AA-1126033	00000	LLOYD'S SYNDICATE NUMBER 33	GBR		769	54	0	176	0	70	3	95	0	398	0	48	0	350	0
AA-1126040	00000	LLOYD'S SYNDICATE NUMBER 40	GBR		0	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-1126190	00000	LLOYD'S SYNDICATE NUMBER 190	GBR		0	6	0	94	0	17	1	0	0	118	0	0	0	118	0
AA-1126219	00000	LLOYD'S SYNDICATE NUMBER 219	GBR		0	0	0	5	0	0	0	0	0	5	0	0	0	5	0
AA-1126228	00000	LLOYD'S SYNDICATE NUMBER 228	GBR		0	0	0	7	0	0	0	0	0	7	0	0	0	7	0
AA-1126250	00000	LLOYD'S SYNDICATE NUMBER 250	GBR		0	0	0	3	0	1	0	0	0	4	0	0	0	4	0
AA-1126329	00000	LLOYD'S SYNDICATE NUMBER 329	GBR		0	1	0	13	0	0	0	0	0	14	0	0	0	14	0
AA-1126340	00000	LLOYD'S SYNDICATE NUMBER 340	GBR		0	0	0	50	0	0	0	0	0	50	0	0	0	50	0
AA-1126376	00000	LLOYD'S SYNDICATE NUMBER 376	GBR		0	0	0	144	0	0	0	0	0	144	0	0	0	144	0
AA-1126382	00000	LLOYD'S SYNDICATE NUMBER 382	GBR		(3)	0	0	19	0	0	0	0	0	19	0	4	0	15	0
AA-1126435	00000	LLOYD'S SYNDICATE NUMBER 435	GBR		0	0	0	94	0	0	0	0	0	94	0	0	0	94	0
AA-1126456	00000	LLOYD'S SYNDICATE NUMBER 456	GBR		0	182	0	293	0	45	2	0	0	522	0	0	0	522	0
AA-1126457	00000	LLOYD'S SYNDICATE NUMBER 457	GBR		250	0	0	145	0	42	2	41	0	230	0	0	0	230	0
AA-1126490	00000	LLOYD'S SYNDICATE NUMBER 490	GBR		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1126510	00000	LLOYD'S SYNDICATE NUMBER 510	GBR		0	0	0	0	0	148	6	0	0	154	0	0	0	154	0
AA-1126529	00000	LLOYD'S SYNDICATE NUMBER 529	GBR		0	0	0	330	0	0	0	0	0	330	0	0	0	330	0
AA-1126566	00000	LLOYD'S SYNDICATE NUMBER 566 (INCIDENTAL TO 2999)	GBR		796	0	0	1,364	0	81	3	23	0	1,471	0	(90)	0	1,561	0
AA-1126570	00000	LLOYD'S SYNDICATE NUMBER 570	GBR		0	0	0	36	0	0	0	0	0	36	0	0	0	36	0
AA-1126588	00000	LLOYD'S SYNDICATE NUMBER 588	GBR		0	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-1126609	00000	LLOYD'S SYNDICATE NUMBER 609	GBR		184	(1)	0	462	0	78	3	0	0	542	0	12	0	530	0
AA-1126626	00000	LLOYD'S SYNDICATE NUMBER 626	GBR		0	247	0	876	0	553	23	0	0	1,699	0	0	0	1,699	0
AA-1126683	00000	LLOYD'S SYNDICATE NUMBER 683	GBR		0	(57)	0	923	0	43	2	0	0	911	0	(95)	0	1,006	0
AA-1126727	00000	LLOYD'S SYNDICATE NUMBER 727	GBR		(14)	0	0	356	0	15	1	0	0	372	0	2	0	370	0
AA-1126780	00000	LLOYD'S SYNDICATE NUMBER 780	GBR		(4)	0	0	880	0	20	1	0	0	901	0	216	0	685	0
AA-1126861	00000	LLOYD'S SYNDICATE NUMBER 861	GBR		0	448	0	1,829	0	122	5	0	0	2,404	0	0	0	2,404	0
AA-1126957	00000	LLOYD'S SYNDICATE NUMBER 957	GBR		0	8	0	78	0	0	0	0	0	86	0	0	0	86	0
AA-1126958	00000	LLOYD'S SYNDICATE NUMBER 958	GBR		(3)	0	0	43	0	10	0	0	0	53	0	0	0	53	0
AA-1126960	00000	LLOYD'S SYNDICATE NUMBER 960	GBR		0	6	0	58	0	0	0	0	0	64	0	0	0	64	0
AA-1126990	00000	LLOYD'S SYNDICATE NUMBER 990	GBR		0	0	0	25	0	2	0	0	0	27	0	0	0	27	0
AA-1126991	00000	LLOYD'S SYNDICATE NUMBER 991	GBR		0	1	0	8	0	0	0	0	0	9	0	0	0	9	0
AA-1127007	00000	LLOYD'S SYNDICATE NUMBER 1007	GBR		0	1	0	9	0	0	0	0	0	10	0	0	0	10	0
AA-1127009	00000	LLOYD'S SYNDICATE NUMBER 1009	GBR		0	0	0	195	0	0	0	0	0	195	0	(1)	0	196	0
AA-1127084	00000	LLOYD'S SYNDICATE NUMBER 1084	GBR		697	51	0	4,304	0	349	15	59	0	4,778	0	239	0	4,539	0
AA-1127093	00000	LLOYD'S SYNDICATE NUMBER 1093	GBR		0	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-1127101	00000	LLOYD'S SYNDICATE NUMBER 1101	GBR		0	14	0	128	0	0	0	0	0	142	0	0	0	142	0
AA-1127173	00000	LLOYD'S SYNDICATE NUMBER 1173	GBR		0	0	0	46	0	0	0	0	0	46	0	0	0	46	0
AA-1127183	00000	LLOYD'S SYNDICATE NUMBER 1183	GBR		1,061	42	0	1,860	0	405	17	25	0	2,349	0	103	0	2,246	0
AA-1127206	00000	LLOYD'S SYNDICATE NUMBER 1206	GBR		0	14	0	885	0	15	1	0	0	915	0	0	0	915	0
AA-1127207	00000	LLOYD'S SYNDICATE NUMBER 1207	GBR		0	5	0	41	0	0	0	0	0	46	0	0	0	46	0
AA-1127209	00000	LLOYD'S SYNDICATE NUMBER 1209	GBR		0	197	0	2,684	0	179	7	0	0	3,067	0	0	0	3,067	0
AA-1127223	00000	LLOYD'S SYNDICATE NUMBER 1223	GBR		0	1	0	3	0	0	0	0	0	4	0	0	0	4	0
AA-1127224	00000	LLOYD'S SYNDICATE NUMBER 1224	GBR		0	2	0	14	0	0	0	0	0	16	0	0	0	16	0
AA-1127225	00000	LLOYD'S SYNDICATE NUMBER 1225	GBR		10,334	3,282	0	3,634	0	8,875	370	206	0	16,367	0	5,652	0	10,715	0
AA-1120085	00000	LLOYD'S SYNDICATE NUMBER 1274	GBR		280	23	0	301	0	0	0	12	0	336	0	(27)	0	363	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 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
AA-1127308	00000	LLOYD'S SYNDICATE NUMBER 1308	GBR		0	(135)	0	0	0	0	0	0	0	(135)	0	(1)	0	(134)	0
AA-1120102	00000	LLOYD'S SYNDICATE NUMBER 1458	GBR		(38)	0	0	2,574	0	283	12	0	0	2,869	0	263	0	2,606	0
AA-1120156	00000	LLOYD'S SYNDICATE NUMBER 1686	GBR		908	0	0	373	0	0	0	0	0	373	0	0	0	373	0
AA-1120157	00000	LLOYD'S SYNDICATE NUMBER 1729	GBR		(4)	0	0	116	0	22	1	0	0	139	0	0	0	139	0
AA-1127861	00000	LLOYD'S SYNDICATE NUMBER 1861	GBR		6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120131	00000	LLOYD'S SYNDICATE NUMBER 1897	GBR		1	12	0	7	0	6	0	0	0	25	0	(16)	0	41	0
AA-1120083	00000	LLOYD'S SYNDICATE NUMBER 1910	GBR		(2)	0	0	1,080	0	125	5	0	0	1,210	0	152	0	1,058	0
AA-1120084	00000	LLOYD'S SYNDICATE NUMBER 1955	GBR		149	0	0	0	0	0	0	16	0	16	0	0	0	16	0
AA-1120106	00000	LLOYD'S SYNDICATE NUMBER 1969	GBR		(2)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128001	00000	LLOYD'S SYNDICATE NUMBER 2001	GBR		1,390	0	0	690	0	294	12	199	0	1,195	0	0	0	1,195	0
AA-1128003	00000	LLOYD'S SYNDICATE NUMBER 2003	GBR		530	0	0	1,089	0	236	10	71	0	1,406	0	0	0	1,406	0
AA-1120071	00000	LLOYD'S SYNDICATE NUMBER 2007	GBR		(31)	22	0	1,029	0	112	5	0	0	1,168	0	436	0	732	0
AA-1128010	00000	LLOYD'S SYNDICATE NUMBER 2010	GBR		821	1	0	2,035	0	183	8	8	0	2,235	0	167	0	2,068	0
AA-1120158	00000	LLOYD'S SYNDICATE NUMBER 2014	GBR		0	17	0	1	0	0	0	0	0	18	0	1	0	17	0
AA-1128020	00000	LLOYD'S SYNDICATE NUMBER 2020	GBR		0	65	0	1,946	0	143	6	0	0	2,160	0	0	0	2,160	0
AA-1128027	00000	LLOYD'S SYNDICATE NUMBER 2027	GBR		0	3	0	2	0	0	0	0	0	5	0	0	0	5	0
AA-1128121	00000	LLOYD'S SYNDICATE NUMBER 2121	GBR		55	0	0	195	0	0	0	0	0	195	0	14	0	181	0
AA-1128341	00000	LLOYD'S SYNDICATE NUMBER 2341	GBR		0	0	0	9	0	0	0	0	0	9	0	0	0	9	0
AA-1128791	00000	LLOYD'S SYNDICATE NUMBER 2791	GBR		532	85	0	718	0	0	0	40	0	843	0	187	0	656	0
AA-1128987	00000	LLOYD'S SYNDICATE NUMBER 2987	GBR		369	52	0	716	0	0	0	32	0	800	0	195	0	605	0
AA-1120179	00000	LLOYD'S SYNDICATE NUMBER 2988	GBR		0	9	0	0	0	0	0	0	0	9	0	3	0	6	0
AA-1129000	00000	LLOYD'S SYNDICATE NUMBER 3000	GBR		0	0	0	188	0	0	0	0	0	188	0	(18)	0	206	0
AA-1120184	00000	LLOYD'S SYNDICATE NUMBER 3268	GBR		5	0	0	727	0	74	3	0	0	804	0	73	0	731	0
AA-1120113	00000	LLOYD'S SYNDICATE NUMBER 3334	GBR		(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126005	00000	LLOYD'S SYNDICATE NUMBER 4000	GBR		10	0	0	318	0	33	1	0	0	352	0	33	0	319	0
AA-1120075	00000	LLOYD'S SYNDICATE NUMBER 4020	GBR		68	0	0	346	0	17	1	0	0	364	0	2	0	362	0
AA-1120086	00000	LLOYD'S SYNDICATE NUMBER 4141	GBR		(2)	6	0	1,184	0	28	1	0	0	1,219	0	64	0	1,155	0
AA-1126004	00000	LLOYD'S SYNDICATE NUMBER 4444	GBR		145	0	0	1,609	0	79	3	17	0	1,708	0	119	0	1,589	0
AA-1126006	00000	LLOYD'S SYNDICATE NUMBER 4472	GBR		897	110	0	354	0	3	0	64	0	531	0	82	0	449	0
AA-1120080	00000	LLOYD'S SYNDICATE NUMBER 5151	GBR		(11)	0	0	374	0	40	2	0	0	416	0	42	0	374	0
AA-1120181	00000	LLOYD'S SYNDICATE NUMBER 5886	GBR		(1)	0	0	1,561	0	192	8	0	0	1,761	0	114	0	1,647	0
AA-1121425	00000	MARKEL INTL INS CO LTD	GBR		0	12	0	4	0	0	0	0	0	16	0	0	0	16	0
AA-1120242	00000	RIVERSTONE INS LTD	GBR		0	4	0	11	0	0	0	0	0	15	0	8	0	7	837
1299999. Total Authorized - Other Non-U.S. Insurers					31,493	8,950	0	47,469	7	23,125	964	1,167	0	81,682	0	13,713	0	67,969	1,378
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					95,771	21,928	0	90,685	995	57,376	2,147	20,736	10	193,877	5,299	40,224	346	153,307	3,490
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1370051	00000	TRANSRE EUROPE SA	LUX		19,663	6	0	75,162	3	14,938	0	4	1	90,114	0	(4)	0	90,118	75,867
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					19,663	6	0	75,162	3	14,938	0	4	1	90,114	0	(4)	0	90,118	75,867
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					19,663	6	0	75,162	3	14,938	0	4	1	90,114	0	(4)	0	90,118	75,867
2299999. Total Unauthorized - Affiliates					19,663	6	0	75,162	3	14,938	0	4	1	90,114	0	(4)	0	90,118	75,867
38-0315280	18988	AUTO OWNERS INS CO	MI		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
38-1316179	21555	FARM BUREAU MUT INS CO OF MI	MI		0	14	0	36	0	0	0	0	0	50	0	12	0	38	0
94-1264187	25445	IRONSHORE SPECIALTY INS CO	AZ		0	0	0	0	0	105	4	35	0	144	0	0	0	144	0
01-0233346	65838	JOHN HANCOCK LIFE INS CO USA	MI		0	0	0	984	0	2	0	0	0	986	0	0	0	986	0
36-1410470	22977	LUMBERMENS MUT CAS CO	IL		0	0	0	230	0	26	1	0	0	257	0	0	0	257	0
94-2298312	32433	MEDICAL INS EXCH OF CA	CA		(6)	0	0	27	0	0	0	0	0	27	0	14	0	13	0
75-2248748	31810	MIDDLE STATES INS CO INC	OK		0	0	0	4	0	0	0	0	0	4	0	0	0	4	0
86-0312181	32832	MUTUAL INS CO OF AZ	AZ		3	0	0	0	0	0	0	0	0	0	0	3	0	(3)	0
36-0883760	68381	RELIANCE STANDARD LIFE INS CO	IL		0	0	0	427	0	0	0	0	0	427	0	0	0	427	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 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
38-1082080	80802	US BR SUN LIFE ASSUR CO OF CANADA	MI		0	0	0	734	0	1	0	0	0	735	0	0	0	735	0
01-0278678	62235	UNUM LIFE INS CO OF AMER	ME		0	12	0	116	0	0	0	0	0	128	0	0	0	128	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					(3)	26	0	2,558	0	134	5	35	0	2,758	0	29	0	2,729	0
AA-4190035	00000	A R I G ARAB INS GRP B S C	BHR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	551
AA-0058658	00000	ADVANTAGE REINS 1 CO LTD	TCA		1,630	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190906	00000	AEOLUS RE LTD	BMU		1,092	(151)	0	(77)	0	2,232	93	0	0	2,097	0	0	0	2,097	0
AA-1120841	00000	AIG EUROPE LTD	GBR		(10)	1	0	237	0	10	0	0	0	248	0	13	0	235	0
AA-1344101	00000	ALLIANZ GLOBAL RISKS REINS CO	DEU		537	(14)	0	4,426	11	284	12	0	0	4,719	0	18	0	4,701	0
AA-3190978	00000	ALPHACAT REINS LTD	BMU		0	5,310	0	5,578	0	3,594	150	0	0	14,632	0	0	0	14,632	0
AA-1780091	00000	ARCH REINS EUROPE UNDERWRITING LTD	IRL		0	0	0	0	0	0	0	0	0	0	0	(29)	0	29	0
AA-3194126	00000	ARCH REINS LTD	BMU		0	1	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-3190873	00000	ARIEL REINS CO LTD	BMU		(2)	220	0	265	0	0	0	0	0	485	0	31	0	454	0
AA-3190347	00000	ARTEX SAC LTD	BMU		2,732	0	0	72	0	926	39	58	0	1,095	0	781	0	314	0
AA-3190347	00000	ARTEX SAC LTD	BMU		1,059	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190347	00000	ARTEX SAC LTD	BMU		24,334	475	0	19,095	1	25,049	1,044	464	0	46,128	0	9,257	0	36,871	0
AA-3190347	00000	ARTEX SAC LTD	BMU		9,854	591	0	9,532	0	10,789	450	185	0	21,547	0	3,323	0	18,224	0
AA-3190347	00000	ARTEX SAC LTD	BMU		13,414	216	0	13,217	1	15,178	632	255	0	29,499	0	5,330	0	24,169	0
AA-3190347	00000	ARTEX SAC LTD	BMU		24,474	(612)	0	4,390	0	17,599	733	505	0	22,615	0	7,677	0	14,938	0
AA-3190347	00000	ARTEX SAC LTD	BMU		68,271	4,851	0	41,316	1	63,618	2,651	1,323	0	113,760	0	23,573	0	90,187	0
AA-3190347	00000	ARTEX SAC LTD	BMU		1,639	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190347	00000	ARTEX SAC LTD	BMU		540	269	0	2,744	0	2,081	87	0	0	5,181	0	483	0	4,698	0
AA-3190347	00000	ARTEX SAC LTD	BMU		(12)	13	0	679	0	392	16	0	0	1,100	0	74	0	1,026	0
AA-3190347	00000	ARTEX SAC LTD	BMU		11,531	(50)	0	6,101	0	11,073	461	222	0	17,807	0	3,974	0	13,833	0
AA-3190347	00000	ARTEX SAC LTD	BMU		(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190347	00000	ARTEX SAC LTD	BMU		(21)	4	0	598	0	386	16	0	0	1,004	0	62	0	942	0
AA-3190347	00000	ARTEX SAC LTD	BMU		13,110	(81)	0	6,671	0	11,476	478	264	0	18,808	0	4,638	0	14,170	0
AA-3190347	00000	ARTEX SAC LTD	BMU		33	322	0	2,485	0	3,514	146	0	0	6,467	0	(47)	0	6,514	0
AA-1240012	00000	GROUPE ASSUBEL	BEL		0	0	0	0	0	0	0	0	0	0	0	0	0	0	38
AA-1321004	00000	ASSURANCES DU CREDIT	FRA		0	4	0	10	0	9	0	0	0	23	0	1	0	22	57
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BEL		0	0	0	0	0	0	0	0	0	0	0	0	0	0	38
AA-1320155	00000	ASSUROP	FRA		0	4	0	1	0	1	0	0	0	6	0	0	0	6	0
00-0000000	00000	ASURANSI KREDIT INDONESIA PT	IDN		0	189	0	8	0	7	0	0	0	204	0	11	0	193	9
AA-1784107	00000	ATRADIUS REINS LTD	IRL		0	(25)	0	0	0	19	1	0	107	102	0	2	0	100	0
AA-1122027	00000	AXA REINS UK PLC	GBR		0	0	0	2	0	0	0	0	0	2	0	0	0	2	224
AA-1340055	00000	AXA VERSICHERUNG AG	DEU		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1784115	00000	AXIS RE LTD	IRL		149	3	0	1,309	0	76	3	122	0	1,513	0	53	0	1,460	0
00-0000000	00000	BOWLINE RE LTD	BMU		27,951	0	0	0	0	0	0	0	0	0	0	7,176	0	(7,176)	0
00-0000000	00000	BUMBLEBEE RE LTD	BMU		1,630	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194161	00000	CATLIN INS CO LTD	BMU		32	0	0	18	0	15	1	0	0	34	0	0	0	34	0
AA-5280012	00000	CENTRAL REINS CORP	TWN		0	7	0	27	1	22	1	0	0	58	0	2	0	56	83
AA-3194130	00000	ENDURANCE SPECIALTY INS LTD	BMU		566	3	0	1,833	0	174	7	266	0	2,283	3	115	0	2,168	0
AA-1360065	00000	F A T A ASSICURAZIONI SPA	ITA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	17
AA-1580035	00000	FUJI FIRE AND MARINE INS CO	JPN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	46
AA-1460060	00000	GEN REINS CORP (EUROPE) AG	CHE		0	0	0	28	0	0	0	0	0	28	0	0	0	28	0
AA-3191437	00000	GROUP ARK INS LTD	BMU		13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191190	00000	HAMILTON RE LTD	BMU		0	0	0	0	0	53	2	17	0	72	0	0	0	72	0
AA-4360377	00000	HAREL INS CO LTD	ISR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	28
AA-3190875	00000	HISCOX INS CO (BERMUDA) LTD	BMU		0	0	0	39	0	0	0	0	0	39	0	(4)	0	43	0
AA-3191327	00000	HISCOX RE ILS LTD	BMU		0	95	0	307	0	194	8	0	0	604	0	0	0	604	0
AA-3190677	00000	HORSESHOE RE LTD	BMU		0	245	0	788	0	498	21	0	0	1,552	0	0	0	1,552	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 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
AA-3190677	00000	HORSESHOE RE LIMITED - TRAV01	BMU		2,475	530	0	384	0	4,792	200	345	0	6,251	0	1,569	0	4,682	0
AA-3190677	00000	HORSESHOE RE LIMITED - TRAY01	BMU		999	263	0	203	0	2,006	84	134	0	2,690	0	591	0	2,099	0
AA-3190677	00000	HORSESHOE RE LIMITED - TRCA01	BMU		4,732	1,788	0	1,408	0	11,587	483	541	0	15,807	0	2,573	0	13,234	0
AA-3190677	00000	HORSESHOE RE LIMITED - TREI01	BMU		2,170	590	0	450	0	4,406	184	288	0	5,918	0	1,287	0	4,631	0
AA-3190677	00000	HORSESHOE RE LIMITED -TRBV01	BMU		14,803	4,541	0	3,530	0	30,747	1,281	1,897	0	41,996	0	8,423	0	33,573	0
AA-3190677	00000	HORSESHOE RE LIMITED - AT0103	BMU		395	0	0	0	0	0	0	0	0	0	0	395	0	(395)	0
AA-3190677	00000	HORSESHOE RE LIMITED - GB0036	BMU		395	0	0	0	0	0	0	0	0	0	0	395	0	(395)	0
AA-3191450	00000	INTEGRAL REINS LTD	BMU		85,671	19,199	0	6,090	0	69,044	2,877	7,473	0	104,683	0	25,634	0	79,049	0
00-0000000	00000	JAPAN ATOMIC POOL	JPN		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
00-0000000	00000	KINESIS REINSURANCE I LIMITED	BMU		3,043	0	0	0	0	1,523	63	0	0	1,586	0	0	0	1,586	0
AA-5420050	00000	KOREAN REINS CO	KOR		0	8	0	32	2	28	1	0	0	71	0	0	0	71	125
AA-4430540	00000	KUWAIT REINS CO KSC	KWT		(6)	1	0	148	0	5	0	1	63	218	0	0	0	218	0
AA-1580050	00000	KYOEI FIRE AND MARINE INS CO LTD	JPN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	23
AA-1320167	00000	LA LICORNE CIE DE REASSUR	FRA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	26
AA-3161009	00000	LONDON LIFE AND CAS REINS CORP	BRB		0	0	0	0	0	0	0	0	0	0	0	0	0	0	4,694
AA-3160108	00000	LONDON LIFE AND CASUALTY CORP	BRB		24	0	0	1,196	0	69	3	0	0	1,268	0	112	0	1,156	0
AA-3770506	00000	LONGTAIL RE (CAYMAN) SPC LTD	CYM		115,028	902	0	3,810	73	38,864	1,619	49,114	4,021	98,403	0	25,141	0	73,262	426
AA-3160070	00000	MANUFACTURERS P & C LTD	BRB		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194129	00000	MONTPELIER REINS LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1460019	00000	MS AMLIN AG	CHE		4,279	2	0	989	0	110	5	312	0	1,418	0	86	0	1,332	0
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	DEU		36	86	0	1,785	75	1,440	60	0	0	3,446	0	25	0	3,421	0
AA-1990640	00000	MUT & FED INS CO LTD	ZAF		0	57	0	43	2	36	2	0	0	140	0	(24)	0	164	178
AA-1460100	00000	NEW REINS CO LTD	CHE		0	8	0	31	0	14	1	0	0	54	0	6	0	48	412
AA-3191389	00000	OMEGACAT REINS LTD	BMU		2,938	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190686	00000	PARTNER REINS CO LTD	BMU		4,388	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1780070	00000	QBE REINS (EUROPE) LTD	IRL		0	0	0	4	0	0	0	0	0	4	0	0	0	4	567
AA-1120481	00000	QBE UK LTD	GBR		0	80	0	246	0	45	2	0	0	373	0	0	0	373	0
AA-3191261	00000	QUINTE LTD	BMU		(41)	10	0	600	0	649	27	0	0	1,286	0	94	0	1,192	0
AA-3191238	00000	RENAISSANCERE SPECIALTY US LTD	BMU		0	0	0	0	0	210	9	70	0	289	0	0	0	289	0
AA-3190339	00000	RENAISSANCE REINS LTD	BMU		(5)	0	0	24	0	20	1	0	0	45	0	0	0	45	0
AA-1121275	00000	ROYAL & SUN ALLIANCE INS PLC	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1320158	00000	SCOR SE	FRA		441	0	0	1,583	0	674	28	53	0	2,338	0	56	0	2,282	0
AA-1464100	00000	SCOR SWITZERLAND LTD	CHE		0	0	0	312	0	0	0	0	0	312	0	0	0	312	0
AA-1240175	00000	SECURA SOCIETE DE REASSUR	BEL		4	0	0	8	1	0	0	0	0	9	0	3	0	6	0
AA-8310012	00000	SEPTAGON INS PCC LTD	GGY		0	1,680	0	2,627	0	1,660	69	0	0	6,036	0	0	0	6,036	0
AA-3191321	00000	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	BMU		772	7,665	0	17,858	1,202	36,241	1,510	1,265	0	65,741	0	1,583	252	63,906	116
AA-1440076	00000	SIRIUSPOINT INTL INS CORP (PUBL)	SWE		515	2	0	1,153	0	331	14	0	0	1,500	0	22	0	1,478	0
AA-1320284	00000	SOCIETE PARISIENNE DE SOUSCRIPTION D ASSUR	FRA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	33
AA-1460026	00000	SOMPO JAPAN CANOPIUS REINS AG	CHE		0	408	0	1,314	0	830	35	0	0	2,587	0	0	0	2,587	0
AA-1580110	00000	SOMPO JAPAN INS INC	JPN		0	2	0	33	0	28	1	0	0	64	0	(10)	0	74	302
AA-1320295	00000	SOREMA STE DE REASS DES ASS MUT AGRICOLES	FRA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	44
AA-3190746	00000	SPHERE DRAKE INS (BERMUDA) LTD	BMU		0	(1)	0	382	0	656	27	0	1	1,065	0	0	0	1,065	0
AA-3770338	00000	SUNRISE PROFESSIONAL IND LTD	CYM		0	0	0	23	2	0	0	0	0	25	0	0	0	25	0
AA-1370021	00000	SWISS RE EUROPE SA	LUX		7	98	0	2,093	8	171	7	0	0	2,377	0	23	0	2,354	0
AA-1560160	00000	SWISS REINS CO CANADA	CAN		0	128	0	0	0	0	0	0	0	128	128	22	0	106	0
AA-5324100	00000	TAIPING REINS CO LTD	HKG		506	166	0	1,862	0	172	7	27	0	2,234	0	266	0	1,968	0
AA-5280065	00000	TAIWAN FIRE AND MARINE INS CO LTD	TWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11
AA-1340218	00000	TELA VERSICHERUNG AG	DEU		0	0	0	5	0	0	0	0	0	5	0	0	0	5	0
AA-1560450	00000	TEMPLE INS CO	CAN		0	49	0	352	13	293	12	0	0	719	0	10	0	709	1,225
AA-3191272	00000	TERRA NOVA (BERMUDA) INS CO	BMU		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent 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
AA-3191295	00000	THIRD POINT REINS (USA) LTD	BMU		0	185	0	1,634	0	2,138	89	42	0	4,088	0	122	0	3,966	0
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INS CO LTD	JPN		1,669	0	0	5,909	0	(233)	(10)	0	0	5,666	0	0	0	5,666	3,600
AA-5341025	00000	UNITED INDIA INS CO LTD	IND		0	0	0	0	0	0	0	0	0	0	0	0	0	0	3
AA-3191354	00000	UPSILON RFO RE LTD	BMU		0	1,632	0	2,627	0	1,660	69	0	0	5,988	0	0	0	5,988	0
AA-1460006	00000	VALIDUS REINS (SWITZERLAND) LTD	CHE		288	3	0	1,310	0	74	3	206	0	1,596	0	79	0	1,517	0
AA-3190870	00000	VALIDUS REINS LTD	BMU		6,568	0	0	439	0	1,965	82	0	0	2,486	0	53	0	2,433	0
AA-1360265	00000	VITTORIA ASSICURAZIONI SPA	ITA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1
AA-8310002	00000	WHITE ROCK INS CO PCC LTD	GGY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190186	00000	WHITE ROCK INS (SAC) LTD	BMU		243	119	0	3,449	0	1,868	78	0	0	5,514	0	462	0	5,052	0
AA-1490003	00000	WR BERKLEY EUROPE AG	LIE		194	14	0	1,461	0	159	7	10	0	1,651	0	168	0	1,483	0
AA-1340255	00000	WURTTEMBERGISCHE VERSICHERUNG AG	DEU		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1780072	00000	XL RE EUROPE PLC	IRL		338	108	0	422	0	0	0	0	0	530	0	94	0	436	0
AA-1460190	00000	ZURICH INS CO LTD	CHE		0	0	0	7	0	0	0	0	0	7	0	0	0	7	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					457,414	52,213	0	189,544	1,393	383,551	15,982	65,459	4,192	712,334	131	135,774	252	576,308	12,877
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					477,074	52,245	0	267,264	1,396	398,623	15,987	65,498	4,193	805,206	131	135,799	252	669,155	88,744
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
CR-3194126	00000	ARCH REINS LTD	BMU		216	0	0	0	0	0	0	29	0	29	0	0	0	29	0
CR-1460018	00000	CATLIN RE SWITZERLAND LTD	CHE		49	0	0	0	0	32	1	27	0	60	0	0	0	60	0
CR-3194101	00000	EVEREST REINS BERMUDA LTD	BMU		1,198	0	0	2,068	0	552	23	76	0	2,719	0	202	0	2,517	0
CR-3190060	00000	HANNOVER RE (BERMUDA) LTD	BMU		44	0	0	0	0	222	9	0	0	231	0	0	0	231	0
CR-1340125	00000	HANNOVER RUECK SE	DEU		4	0	0	1,605	0	0	0	0	0	1,605	0	4	0	1,601	0
CR-1340125	00000	HANNOVER RUECK SE	DEU		2,932	156	0	2,073	0	332	14	369	0	2,944	0	564	0	2,380	0
CR-3190829	00000	MARKEL BERMUDA LTD	BMU		1,150	204	0	734	0	437	18	21	0	1,414	0	0	0	1,414	0
CR-3190339	00000	RENAISSANCE REINS LTD	BMU		4,649	0	0	36	0	209	9	6	0	260	0	0	0	260	0
CR-1460023	00000	RENAISSANCERE EUROPE AG	CHE		306	272	0	876	0	556	23	51	0	1,778	0	9	0	1,769	0
CR-3190757	00000	XL RE LTD	BMU		(1)	12	0	306	0	42	2	0	0	362	0	39	0	323	0
CR-3190757	00000	XL RE LTD	BMU		137	0	0	805	0	133	6	0	0	944	0	91	0	853	0
4099999. Total Certified - Other Non-U.S. Insurers					10,684	644	0	8,503	0	2,515	105	579	0	12,346	0	909	0	11,437	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					10,684	644	0	8,503	0	2,515	105	579	0	12,346	0	909	0	11,437	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					583,529	74,817	0	366,452	2,391	458,514	18,239	86,813	4,203	1,011,429	5,430	176,932	598	833,900	92,234
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					583,529	74,817	0	366,452	2,391	458,514	18,239	86,813	4,203	1,011,429	5,430	176,932	598	833,900	92,234

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				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)
39-0971527	CAPITOL IND CORP	0	0		0	7	11,329	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3333610	FAIR AMER INS & REINS CO	0	0		0	9,756	3,893	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	9,763	15,222	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	9,763	15,222	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999. Total Authorized - Affiliates		0	0	XXX	0	9,763	15,222	0	0	0	0	0	0	0	XXX	0	0
39-1173498	AMERICAN FAMILY CONNECT PROP & CA	0	0		0	12,883	12,968	0	25,851	31,021	12,883	18,138	0	18,138	3	0	871
35-0145825	AMERICAN UNITED LIFE INS CO	0	0		0	0	614	0	614	737	0	737	0	737	2	0	30
38-0829210	AMERISURE MUT INS CO	0	0		0	0	25	0	25	30	0	30	0	30	3	0	1
06-1430254	ARCH REINS CO	0	0		0	0	231	0	231	277	0	277	0	277	2	0	11
13-5570651	EQUITABLE FINANCIAL LIFE INS CO	0	0		0	0	1,228	0	1,228	1,474	0	1,474	0	1,474	3	0	71
51-0434766	AXIS REINS CO	0	0		0	0	361	0	361	433	0	433	0	433	3	0	21
47-0574325	BERKLEY INS CO	0	0		0	0	62	0	62	74	0	74	0	74	2	0	3
31-0542366	THE CINCINNATI INS CO	0	0		0	3,257	15,694	645	18,306	21,967	3,257	18,710	0	18,710	2	0	767
38-2145898	DORINCO REINS CO	0	0		0	0	1,205	0	1,205	1,446	0	1,446	0	1,446	3	0	69
22-2005057	EVEREST REINS CO	0	0		0	160	4,114	0	4,274	5,129	160	4,969	0	4,969	2	0	204
13-2912259	EXECUTIVE RISK IND INC	0	0		0	(1)	2	0	1	1	(1)	2	0	2	1	0	0
05-0316605	FACTORY MUT INS CO	0	0		0	0	280	0	280	336	0	336	0	336	2	0	14
95-2575893	FARMERS INS EXCH	0	0		0	310	1,615	0	1,925	2,310	310	2,000	0	2,000	3	0	96
13-1963496	FEDERAL INS CO	0	0		0	244	1,627	325	1,546	1,855	244	1,611	0	1,611	1	0	58
06-1325038	FINIAL REINS CO	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
13-2572994	GENERAL RE LIFE CORP	0	0		0	0	106	0	106	127	0	127	0	127	1	0	5
13-3029255	GENERAL SECURITY NATL INS CO	0	0		0	0	155	0	155	186	0	186	0	186	2	0	8
13-5123390	GUARDIAN LIFE INS CO OF AMER	0	0		0	1	4,702	38	4,665	5,598	1	5,597	0	5,597	1	0	201
74-2195939	HOUSTON CAS CO	0	0		0	31	10,978	84	10,925	13,110	31	13,079	0	13,079	1	0	471
13-2930697	IMPERIUM INS CO	0	0		0	68	58	0	126	151	68	83	0	83	4	0	4
04-1543470	LIBERTY MUT INS CO	0	0		0	292	6,721	57	6,956	8,347	292	8,055	0	8,055	3	0	387
23-2044256	CANADA LIFE REINS CO	0	0		0	0	4	0	4	5	0	5	0	5	3	0	0
06-1481194	MARKEL GLOBAL REINS CO	0	0		0	0	289	0	289	347	0	347	0	347	3	0	17
14-1584861	MLMIC INS CO	0	0		0	29	331	0	360	432	29	403	0	403	2	0	17
13-2725441	FARMERS PROP & CAS INS CO	0	0		0	0	304	0	304	365	0	365	0	365	3	0	18
13-4924125	MUNICH REINS AMER INC	0	0		0	4	833	0	837	1,004	4	1,000	0	1,000	2	0	41
38-0865250	NATIONAL CAS CO	0	0		0	0	224	45	179	215	0	215	0	215	2	0	9
47-0355979	NATIONAL IND CO	0	0		0	0	12	0	12	14	0	14	0	14	1	0	1
25-0687550	NATIONAL UNION FIRE INS CO OF PIT	0	0		0	6	664	0	670	804	6	798	0	798	3	0	38
47-0698507	ODYSSEY REINS CO	0	0		0	201	1,533	0	1,734	2,081	201	1,880	0	1,880	3	0	90
25-0410420	OLD REPUBLIC INS CO	0	0		0	0	619	0	619	743	0	743	0	743	2	0	30
13-3031176	PARTNER REINS CO OF THE US	0	0		0	0	794	0	794	953	0	953	0	953	2	0	39
36-3030511	PRAETORIAN INS CO	0	0		0	0	49	0	49	59	0	59	0	59	3	0	3
23-1641984	QBE REINS CORP	0	0		0	0	295	0	295	354	0	354	0	354	3	0	17
00-0000000	RESOLUTE REINS CO	0	0		0	0	66	0	66	79	0	79	0	79	1	0	3
41-0406690	ST PAUL FIRE & MARINE INS CO	0	0		0	0	315	0	315	378	0	378	0	378	1	0	14
31-4423946	TRANSAMERICA CAS INS CO	0	0		0	0	88	0	88	106	0	106	0	106	6	0	15

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				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)
13-1675535	SWISS REINS AMER CORP	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
06-6033504	TRAVELERS CAS & SURETY CO	0	0		0	0	13	0	13	16	0	16	0	16	1	0	1
06-0566050	TRAVELERS IND CO	0	0		0	2	35	0	37	44	2	42	0	42	1	0	2
06-1117063	TRENWICK AMER REINS CORP	0	0		0	0	100	0	100	120	0	120	0	120	6	0	17
00-0000000	UNIONE ITALIANA REINS CO OF AMER	0	0		0	0	61	0	61	73	0	73	0	73	4	0	4
39-1341459	WAUSAU UNDERWRITERS INS CO	0	0		0	0	277	55	222	266	0	266	0	266	3	0	13
85-0277191	XL SPECIALTY INS CO	0	0		0	0	71	0	71	85	0	85	0	85	2	0	3
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	17,487	69,723	1,250	85,960	103,152	17,487	85,665	0	85,665	XXX	0	3,681
AA-1580015	AIOI NISSAY DOWA INS CO LTD	0	89	.0002	0	6,215	13,061	0	19,276	23,131	6,126	17,005	89	16,916	2	4	694
AA-1120337	ASPEN INS UK LTD	0	0		0	65	367	0	432	518	65	453	0	453	3	0	22
AA-1120355	CX REINS CO LTD	0	0		0	0	17	0	17	20	0	20	0	20	6	0	3
AA-3190871	LANCASHIRE INS CO LTD	0	0		0	83	866	0	949	1,139	83	1,056	0	1,056	3	0	51
AA-1126002	LLOYD'S SYNDICATE NUMBER 2	0	0		0	0	156	0	156	187	0	187	0	187	3	0	9
AA-1126033	LLOYD'S SYNDICATE NUMBER 33	0	0		0	48	350	70	328	394	48	346	0	346	3	0	17
AA-1126040	LLOYD'S SYNDICATE NUMBER 40	0	0		0	(1)	1	0	0	0	(1)	1	0	1	3	0	0
AA-1126190	LLOYD'S SYNDICATE NUMBER 190	0	0		0	0	118	0	118	142	0	142	0	142	3	0	7
AA-1126219	LLOYD'S SYNDICATE NUMBER 219	0	0		0	0	5	0	5	6	0	6	0	6	3	0	0
AA-1126228	LLOYD'S SYNDICATE NUMBER 228	0	0		0	0	7	0	7	8	0	8	0	8	3	0	0
AA-1126250	LLOYD'S SYNDICATE NUMBER 250	0	0		0	0	4	0	4	5	0	5	0	5	3	0	0
AA-1126329	LLOYD'S SYNDICATE NUMBER 329	0	0		0	0	14	0	14	17	0	17	0	17	3	0	1
AA-1126340	LLOYD'S SYNDICATE NUMBER 340	0	0		0	0	50	0	50	60	0	60	0	60	3	0	3
AA-1126376	LLOYD'S SYNDICATE NUMBER 376	0	0		0	0	144	0	144	173	0	173	0	173	3	0	8
AA-1126382	LLOYD'S SYNDICATE NUMBER 382	0	0		0	4	15	0	19	23	4	19	0	19	3	0	1
AA-1126435	LLOYD'S SYNDICATE NUMBER 435	0	0		0	0	94	0	94	113	0	113	0	113	3	0	5
AA-1126456	LLOYD'S SYNDICATE NUMBER 456	0	0		0	0	522	104	418	501	0	501	0	501	3	0	24
AA-1126457	LLOYD'S SYNDICATE NUMBER 457	0	0		0	0	230	0	230	276	0	276	0	276	3	0	13
AA-1126490	LLOYD'S SYNDICATE NUMBER 490	0	0		0	0	3	0	3	4	0	4	0	4	3	0	0
AA-1126510	LLOYD'S SYNDICATE NUMBER 510	0	0		0	0	154	0	154	185	0	185	0	185	3	0	9
AA-1126529	LLOYD'S SYNDICATE NUMBER 529	0	0		0	0	330	0	330	396	0	396	0	396	3	0	19
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (INCIDENTAL TO 2999)	0	0		0	(90)	1,561	0	1,471	1,765	(90)	1,855	0	1,855	3	0	89
AA-1126570	LLOYD'S SYNDICATE NUMBER 570	0	0		0	0	36	0	36	43	0	43	0	43	3	0	2
AA-1126588	LLOYD'S SYNDICATE NUMBER 588	0	0		0	(1)	1	0	0	0	(1)	1	0	1	3	0	0
AA-1126609	LLOYD'S SYNDICATE NUMBER 609	0	0		0	12	530	0	542	650	12	638	0	638	3	0	31
AA-1126626	LLOYD'S SYNDICATE NUMBER 626	0	0		0	0	1,699	0	1,699	2,039	0	2,039	0	2,039	3	0	98
AA-1126683	LLOYD'S SYNDICATE NUMBER 683	0	0		0	(95)	1,006	0	911	1,093	(95)	1,188	0	1,188	3	0	57
AA-1126727	LLOYD'S SYNDICATE NUMBER 727	0	0		0	2	370	0	372	446	2	444	0	444	3	0	21
AA-1126780	LLOYD'S SYNDICATE NUMBER 780	0	0		0	216	685	0	901	1,081	216	865	0	865	3	0	42
AA-1126861	LLOYD'S SYNDICATE NUMBER 861	0	0		0	0	2,404	481	1,923	2,308	0	2,308	0	2,308	3	0	111
AA-1126957	LLOYD'S SYNDICATE NUMBER 957	0	0		0	0	86	0	86	103	0	103	0	103	3	0	5
AA-1126958	LLOYD'S SYNDICATE NUMBER 958	0	0		0	0	53	0	53	64	0	64	0	64	3	0	3
AA-1126960	LLOYD'S SYNDICATE NUMBER 960	0	0		0	0	64	0	64	77	0	77	0	77	3	0	4
AA-1126990	LLOYD'S SYNDICATE NUMBER 990	0	0		0	0	27	0	27	32	0	32	0	32	3	0	2
AA-1126991	LLOYD'S SYNDICATE NUMBER 991	0	0		0	0	9	0	9	11	0	11	0	11	3	0	1

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				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-1127007	LLOYD'S SYNDICATE NUMBER 1007	0	0		0	0	10	0	10	12	0	12	0	12	3	0	1
AA-1127009	LLOYD'S SYNDICATE NUMBER 1009	0	0		0	(1)	196	0	195	234	(1)	235	0	235	3	0	11
AA-1127084	LLOYD'S SYNDICATE NUMBER 1084	0	0		0	239	4,539	908	3,870	4,644	239	4,405	0	4,405	3	0	211
AA-1127093	LLOYD'S SYNDICATE NUMBER 1093	0	0		0	(1)	1	0	0	0	(1)	1	0	1	3	0	0
AA-1127101	LLOYD'S SYNDICATE NUMBER 1101	0	0		0	0	142	0	142	170	0	170	0	170	3	0	8
AA-1127173	LLOYD'S SYNDICATE NUMBER 1173	0	0		0	0	46	0	46	55	0	55	0	55	3	0	3
AA-1127183	LLOYD'S SYNDICATE NUMBER 1183	0	0		0	103	2,246	0	2,349	2,819	103	2,716	0	2,716	3	0	130
AA-1127206	LLOYD'S SYNDICATE NUMBER 1206	0	0		0	0	915	0	915	1,098	0	1,098	0	1,098	3	0	53
AA-1127207	LLOYD'S SYNDICATE NUMBER 1207	0	0		0	0	46	0	46	55	0	55	0	55	3	0	3
AA-1127209	LLOYD'S SYNDICATE NUMBER 1209	0	0		0	0	3,067	613	2,454	2,944	0	2,944	0	2,944	3	0	141
AA-1127223	LLOYD'S SYNDICATE NUMBER 1223	0	0		0	0	4	0	4	5	0	5	0	5	3	0	0
AA-1127224	LLOYD'S SYNDICATE NUMBER 1224	0	0		0	0	16	0	16	19	0	19	0	19	3	0	1
AA-1127225	LLOYD'S SYNDICATE NUMBER 1225	0	0		0	5,652	10,715	0	16,367	19,640	5,652	13,988	0	13,988	3	0	671
AA-1120085	LLOYD'S SYNDICATE NUMBER 1274	0	0		0	(27)	363	0	336	403	(27)	430	0	430	3	0	21
AA-1127308	LLOYD'S SYNDICATE NUMBER 1308	0	0		0	(135)	0	0	0	0	(1)	1	0	1	3	0	0
AA-1120102	LLOYD'S SYNDICATE NUMBER 1458	0	0		0	263	2,606	0	2,869	3,443	263	3,180	0	3,180	3	0	153
AA-1120156	LLOYD'S SYNDICATE NUMBER 1686	0	0		0	0	373	0	373	448	0	448	0	448	3	0	21
AA-1120157	LLOYD'S SYNDICATE NUMBER 1729	0	0		0	0	139	0	139	167	0	167	0	167	3	0	8
AA-1127861	LLOYD'S SYNDICATE NUMBER 1861	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120131	LLOYD'S SYNDICATE NUMBER 1897	0	0		0	(16)	41	0	25	30	(16)	46	0	46	3	0	2
AA-1120083	LLOYD'S SYNDICATE NUMBER 1910	0	0		0	152	1,058	0	1,210	1,452	152	1,300	0	1,300	3	0	62
AA-1120084	LLOYD'S SYNDICATE NUMBER 1955	0	0		0	0	16	0	16	19	0	19	0	19	3	0	1
AA-1120106	LLOYD'S SYNDICATE NUMBER 1969	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128001	LLOYD'S SYNDICATE NUMBER 2001	0	0		0	0	1,195	0	1,195	1,434	0	1,434	0	1,434	3	0	69
AA-1128003	LLOYD'S SYNDICATE NUMBER 2003	0	0		0	0	1,406	0	1,406	1,687	0	1,687	0	1,687	3	0	81
AA-1120071	LLOYD'S SYNDICATE NUMBER 2007	0	0		0	436	732	0	1,168	1,402	436	966	0	966	3	0	46
AA-1128010	LLOYD'S SYNDICATE NUMBER 2010	0	0		0	167	2,068	0	2,235	2,682	167	2,515	0	2,515	3	0	121
AA-1120158	LLOYD'S SYNDICATE NUMBER 2014	0	0		0	1	17	0	18	22	1	21	0	21	3	0	1
AA-1128020	LLOYD'S SYNDICATE NUMBER 2020	0	0		0	0	2,160	0	2,160	2,592	0	2,592	0	2,592	3	0	124
AA-1128027	LLOYD'S SYNDICATE NUMBER 2027	0	0		0	0	5	0	5	6	0	6	0	6	3	0	0
AA-1128121	LLOYD'S SYNDICATE NUMBER 2121	0	0		0	14	181	0	195	234	14	220	0	220	3	0	11
AA-1128341	LLOYD'S SYNDICATE NUMBER 2341	0	0		0	0	9	0	9	11	0	11	0	11	3	0	1
AA-1128791	LLOYD'S SYNDICATE NUMBER 2791	0	0		0	187	656	131	712	854	187	667	0	667	3	0	32
AA-1128987	LLOYD'S SYNDICATE NUMBER 2987	0	0		0	195	605	121	679	815	195	620	0	620	3	0	30
AA-1120179	LLOYD'S SYNDICATE NUMBER 2988	0	0		0	3	6	0	9	11	3	8	0	8	3	0	0
AA-1129000	LLOYD'S SYNDICATE NUMBER 3000	0	0		0	(18)	206	0	188	226	(18)	244	0	244	3	0	12
AA-1120184	LLOYD'S SYNDICATE NUMBER 3268	0	0		0	73	731	0	804	965	73	892	0	892	3	0	43
AA-1120113	LLOYD'S SYNDICATE NUMBER 3334	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126005	LLOYD'S SYNDICATE NUMBER 4000	0	0		0	33	319	0	352	422	33	389	0	389	3	0	19
AA-1120075	LLOYD'S SYNDICATE NUMBER 4020	0	0		0	2	362	0	364	437	2	435	0	435	3	0	21
AA-1120086	LLOYD'S SYNDICATE NUMBER 4141	0	0		0	64	1,155	0	1,219	1,463	64	1,399	0	1,399	3	0	67
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444	0	0		0	119	1,589	0	1,708	2,050	119	1,931	0	1,931	3	0	93
AA-1126006	LLOYD'S SYNDICATE NUMBER 4472	0	0		0	82	449	90	441	529	82	447	0	447	3	0	21
AA-1120080	LLOYD'S SYNDICATE NUMBER 5151	0	0		0	42	374	0	416	499	42	457	0	457	3	0	22

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				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-1120181	LLOYD'S SYNDICATE NUMBER 5886	0	0		0	114	1,647	0	1,761	2,113	114	1,999	0	1,999	3	0	96
AA-1121425	MARKEL INTL INS CO LTD	0	0		0	0	16	0	16	19	0	19	0	19	3	0	1
AA-1120242	RIVERSTONE INS LTD	0	393	0032	0	15	0	0	15	18	18	0	0	0	6	0	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	482	XXX	0	14,216	67,466	2,518	79,299	95,158	14,264	80,894	89	80,805	XXX	4	3,762
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	482	XXX	0	41,466	152,411	3,768	165,259	198,310	31,751	166,559	89	166,470	XXX	4	7,443
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370051	TRANSRE EUROPE SA	14,252	0		0	90,114	0	0	90,114	108,137	75,863	32,274	14,252	18,022	2	584	739
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		14,252	0	XXX	0	90,114	0	0	90,114	108,137	75,863	32,274	14,252	18,022	XXX	584	739
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		14,252	0	XXX	0	90,114	0	0	90,114	108,137	75,863	32,274	14,252	18,022	XXX	584	739
2299999. Total Unauthorized - Affiliates		14,252	0	XXX	0	90,114	0	0	90,114	108,137	75,863	32,274	14,252	18,022	XXX	584	739
38-0315280	AUTO OWNERS INS CO	0	10	0007	0	0	0	0	0	0	0	0	0	0	1	0	0
38-1316179	FARM BUREAU MUT INS CO OF MI	0	85	0012	0	50	0	0	50	60	12	48	48	0	4	2	0
94-1264187	IRONSHORE SPECIALTY INS CO	0	0		0	0	144	144	0	0	0	0	0	0	3	0	0
01-0233346	JOHN HANCOCK LIFE INS CO USA	0	1,729	0017	0	986	0	0	986	1,183	0	1,183	1,183	0	2	49	0
36-1410470	LUMBERMENS MUT CAS CO	0	0		0	0	257	257	0	0	0	0	0	0	6	0	0
94-2298312	MEDICAL INS EXCH OF CA	0	159	0023	0	27	0	0	27	32	14	18	18	0	4	1	0
75-2248748	MIDDLE STATES INS CO INC	0	0		0	0	4	4	0	0	0	0	0	0	5	0	0
86-0312181	MUTUAL INS CO OF AZ	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
36-0883760	RELIANCE STANDARD LIFE INS CO	0	0		0	0	427	427	0	0	0	0	0	0	2	0	0
38-1082080	US BR SUN LIFE ASSUR CO OF CANADA	0	0		0	0	735	735	0	0	0	0	0	0	2	0	0
01-0278678	UNUM LIFE INS CO OF AMER	0	0		0	0	128	128	0	0	0	0	0	0	3	0	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	1,983	XXX	0	1,063	1,695	1,695	1,063	1,276	26	1,250	1,250	0	XXX	52	0
AA-4190035	A R I G ARAB INS GRP B S C	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-0058658	ADVANTAGE REINS 1 CO LTD	10,001	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190906	AEOLUS RE LTD	5,001	0		0	2,097	0	0	2,097	2,516	0	2,516	2,516	0	6	126	0
AA-1120841	AIG EUROPE LTD	0	71	0001	0	84	164	164	84	101	13	88	71	17	3	3	1
AA-1344101	ALLIANZ GLOBAL RISKS REINS CO	0	63,582	0003	0	4,719	0	0	4,719	5,663	18	5,645	5,645	0	2	231	0
AA-3190978	ALPHACAT REINS LTD	35,699	0		0	14,632	0	477	14,155	16,986	0	16,986	16,986	0	3	815	0
AA-1780091	ARCH REINS EUROPE UNDERWRITING LTD	0	0		0	(29)	29	0	0	0	(29)	29	0	29	2	0	1
AA-3194126	ARCH REINS LTD	0	1	0004	0	1	0	0	1	1	0	1	1	0	2	0	0
AA-3190873	ARIEL REINS CO LTD	0	16,051	0005	0	485	0	44	441	529	31	498	498	0	4	25	0
AA-3190347	ARTEX SAC LTD	55,398	0		0	1,095	0	0	1,095	1,314	781	533	533	0	6	27	0
AA-3190347	ARTEX SAC LTD	6,500	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190347	ARTEX SAC LTD	109,652	0		0	46,128	0	0	46,128	55,354	9,257	46,097	46,097	0	6	2,305	0
AA-3190347	ARTEX SAC LTD	52,474	0		0	21,547	0	0	21,547	25,856	3,323	22,533	22,533	0	6	1,127	0
AA-3190347	ARTEX SAC LTD	65,578	0		0	29,499	0	0	29,499	35,399	5,330	30,069	30,069	0	6	1,503	0
AA-3190347	ARTEX SAC LTD	72,988	0		0	22,615	0	0	22,615	27,138	7,677	19,461	19,461	0	6	973	0
AA-3190347	ARTEX SAC LTD	262,722	0		0	113,760	0	456	113,304	135,964	23,573	112,391	112,391	0	6	5,620	0
AA-3190347	ARTEX SAC LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190347	ARTEX SAC LTD	28,425	0		0	5,181	0	0	5,181	6,217	483	5,734	5,734	0	6	287	0
AA-3190347	ARTEX SAC LTD	3,581	0		0	1,100	0	0	1,100	1,320	74	1,246	1,246	0	6	62	0

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				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-3190347	ARTEX SAC LTD	59,717	0		0	17,807	0	0	17,807	21,368	3,974	17,394	17,394	0	6	870	0
AA-3190347	ARTEX SAC LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190347	ARTEX SAC LTD	3,275	0		0	1,004	0	0	1,004	1,205	62	1,143	1,143	0	6	57	0
AA-3190347	ARTEX SAC LTD	47,680	0		0	18,808	0	0	18,808	22,570	4,638	17,932	17,932	0	6	897	0
AA-3190347	ARTEX SAC LTD	9,226	0		0	6,467	0	0	6,467	7,760	(47)	7,807	7,807	0	6	390	0
AA-1240012	GROUPE ASSUBEL	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1321004	ASSURANCES DU CREDIT	0	0		0	23	0	0	23	28	28	0	0	0	6	0	0
AA-1240037	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1320155	ASSUROP	0	10	0015	0	6	0	0	6	7	0	7	7	0	6	0	0
00-0000000	ASURANSI KREDIT INDONESIA PT	0	0		0	20	184	204	0	0	0	0	0	0	6	0	0
AA-1784107	ATRADIUS REINS LTD	0	500	0006	0	102	0	0	102	122	2	120	120	0	3	6	0
AA-1122027	AXA REINS UK PLC	0	0		0	2	0	0	2	2	2	0	0	0	6	0	0
AA-1340055	AXA VERSICHERUNG AG	0	0		0	0	1	1	0	0	0	0	0	0	2	0	0
AA-1784115	AXIS RE LTD	0	2,833	0008	0	1,513	0	0	1,513	1,816	53	1,763	1,763	0	3	85	0
00-0000000	BOWLINE RE LTD	500,000	0		0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000	BUMBLEBEE RE LTD	10,000	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194161	CATLIN INS CO LTD	0	121	0009	0	34	0	0	34	41	0	41	41	0	2	2	0
AA-5280012	CENTRAL REINS CORP	0	0		0	58	0	0	58	70	70	0	0	0	3	0	0
AA-3194130	ENDURANCE SPECIALTY INS LTD	0	400	0010	0	515	1,768	1,769	514	617	115	502	400	102	2	16	4
AA-1360065	F A T A ASSICURAZIONI SPA	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1580035	FUJI FIRE AND MARINE INS CO	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1460060	GEN REINS CORP (EUROPE) AG	0	0		0	0	28	28	0	0	0	0	0	0	1	0	0
AA-3191437	GROUP ARK INS LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3191190	HAMILTON RE LTD	0	86	0013	0	72	0	0	72	86	0	86	86	0	4	4	0
AA-4360377	HAREL INS CO LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190875	HISCOX INS CO (BERMUDA) LTD	0	8	0016	0	4	35	35	4	5	(4)	9	8	1	3	0	0
AA-3191327	HISCOX RE ILS LTD	2,028	0		0	604	0	0	604	725	0	725	725	0	3	35	0
AA-3190677	HORSESHOE RE LTD	9,656	0		0	1,552	0	0	1,552	1,862	0	1,862	1,862	0	6	93	0
AA-3190677	HORSESHOE RE LIMITED - TRAV01	30,836	0		0	6,251	0	0	6,251	7,501	1,569	5,932	5,932	0	6	297	0
AA-3190677	HORSESHOE RE LIMITED - TRAY01	12,269	0		0	2,690	0	0	2,690	3,228	591	2,637	2,637	0	6	132	0
AA-3190677	HORSESHOE RE LIMITED - TRCA01	44,061	0		0	15,807	0	0	15,807	18,968	2,573	16,395	16,395	0	6	820	0
AA-3190677	HORSESHOE RE LIMITED - TREI01	24,988	0		0	5,918	0	0	5,918	7,102	1,287	5,815	5,815	0	6	291	0
AA-3190677	HORSESHOE RE LIMITED -TRBV01	154,939	0		0	41,996	0	0	41,996	50,395	8,423	41,972	41,972	0	6	2,099	0
AA-3190677	HORSESHOE RE LIMITED - AT0103	5,000	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190677	HORSESHOE RE LIMITED - GB0036	5,000	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191450	INTEGRAL REINS LTD	571,117	0		0	104,683	0	0	104,683	125,620	25,634	99,986	99,986	0	6	4,999	0
00-0000000	JAPAN ATOMIC POOL	0	0		0	0	3	3	0	0	0	0	0	0	6	0	0
00-0000000	KINESIS REINSURANCE I LIMITED	15,002	0		0	1,586	0	0	1,586	1,903	0	1,903	1,903	0	6	95	0
AA-5420050	KOREAN REINS CO	0	319	0018	0	71	0	0	71	85	85	0	0	0	3	0	0
AA-4430540	KUWAIT REINS CO KSC	0	166	0019	0	166	52	52	166	199	0	199	166	33	4	8	2
AA-1580050	KYOEI FIRE AND MARINE INS CO LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1320167	LA LICORNE CIE DE REASSUR	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3161009	LONDON LIFE AND CAS REINS CORP	0	937	0021	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-3160108	LONDON LIFE AND CASUALTY CORP	0	754	0020	0	866	402	402	866	1,039	112	927	754	173	3	36	8

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				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-3770506	LONGTAIL RE (CAYMAN) SPC LTD	72,537	0		0	98,104	299	299	98,104	117,725	25,567	92,158	72,537	19,621	6	3,627	2,747
AA-3160070	MANUFACTURERS P & C LTD	2,928	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3194129	MONTPELIER REINS LTD	0	103	0024	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1460019	MS AMLIN AG	0	849	0025	0	935	483	483	935	1,122	86	1,036	849	187	3	41	9
AA-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	0	1,189	0026	0	1,214	2,232	2,232	1,214	1,457	25	1,432	1,189	243	2	49	10
AA-1990640	MUT & FED INS CO LTD	0	0		0	140	0	11	129	155	154	1	0	1	6	0	0
AA-1460100	NEW REINS CO LTD	0	54	0027	0	54	0	0	54	65	65	0	0	0	2	0	0
AA-3191389	OMEGACAT REINS LTD	40,016	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190686	PARTNER REINS CO LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1780070	QBE REINS (EUROPE) LTD	0	467	0028	0	4	0	0	4	5	5	0	0	0	3	0	0
AA-1120481	QBE UK LTD	0	0		0	0	373	373	0	0	0	0	0	0	3	0	0
AA-3191261	QUINTE LTD	4,252	0		0	1,286	0	0	1,286	1,543	94	1,449	1,449	0	6	72	0
AA-3191238	RENAISSANCERE SPECIALTY US LTD	0	297	0031	0	289	0	0	289	347	0	347	297	50	2	12	2
AA-3190339	RENAISSANCE REINS LTD	0	0		0	0	45	45	0	0	0	0	0	0	2	0	0
AA-1121275	ROYAL & SUN ALLIANCE INS PLC	0	1,000	0033	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1320158	SCOR SE	0	2,223	0034	0	2,279	59	59	2,279	2,735	56	2,679	2,223	456	2	91	19
AA-1464100	SCOR SWITZERLAND LTD	0	1,216	0035	0	312	0	0	312	374	0	374	374	0	2	15	0
AA-1240175	SECURA SOCIETE DE REASSUR	0	0		0	3	6	6	3	4	3	1	0	1	3	0	0
AA-8310012	SEPTAGON INS PCC LTD	8,830	0		0	6,036	0	175	5,861	7,033	0	7,033	7,033	0	6	352	0
AA-3191321	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	103,702	0		0	65,741	0	0	65,741	78,889	1,951	76,938	76,938	0	4	3,847	0
AA-1440076	SIRIUSPOINT INTL INS CORP (PUBL)	0	17,962	0036	0	1,500	0	0	1,500	1,800	22	1,778	1,778	0	4	89	0
AA-1320284	SOCIETE PARISIENNE DE SOUSCRIPTION D ASSUR	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1460026	SOMPO JAPAN CANOPIUS REINS AG	0	3,482	0037	0	2,587	0	0	2,587	3,104	0	3,104	3,104	0	3	149	0
AA-1580110	SOMPO JAPAN INS INC	0	0		0	64	0	0	64	77	77	0	0	0	2	0	0
AA-1320295	SOREMA STE DE REASS DES ASS MUT AGRICOLES	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190746	SPHERE DRAKE INS (BERMUDA) LTD	999	0		0	999	66	66	999	1,199	0	1,199	999	200	6	50	28
AA-3770338	SUNRISE PROFESSIONAL IND LTD	0	0		0	0	25	25	0	0	0	0	0	0	6	0	0
AA-1370021	SWISS RE EUROPE SA	0	5,146	0038	0	2,377	0	16	2,361	2,833	23	2,810	2,810	0	2	115	0
AA-1560160	SWISS REINS CO CANADA	0	7	0038	0	29	99	125	3	4	4	0	0	0	2	0	0
AA-5324100	TAIPING REINS CO LTD	0	1,972	0039	0	2,234	0	33	2,201	2,641	266	2,375	1,972	403	3	95	19
AA-5280065	TAIWAN FIRE AND MARINE INS CO LTD	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-1340218	TELA VERSICHERUNG AG	0	0		0	0	5	5	0	0	0	0	0	0	2	0	0
AA-1560450	TEMPLE INS CO	0	0		0	719	0	0	719	863	863	0	0	0	2	0	0
AA-3191272	TERRA NOVA (BERMUDA) INS CO	0	0		0	0	2	2	0	0	0	0	0	0	3	0	0
AA-3191295	THIRD POINT REINS (USA) LTD	4,317	0		0	4,088	0	0	4,088	4,906	122	4,784	4,317	467	4	216	25
AA-1580100	TOKIO MARINE & NICHIDO FIRE INS CO LTD	0	15,000	0040	0	5,666	0	0	5,666	6,799	3,600	3,199	3,199	0	1	115	0
AA-5341025	UNITED INDIA INS CO LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191354	UPSILON RFO RE LTD	27,723	0		0	5,988	0	38	5,950	7,140	0	7,140	7,140	0	3	343	0
AA-1460006	VALIDUS REINS (SWITZERLAND) LTD	0	969	0046	0	1,048	548	548	1,048	1,258	79	1,179	969	210	3	47	10
AA-3190870	VALIDUS REINS LTD	0	7,709	0042	0	2,486	0	0	2,486	2,983	53	2,930	2,930	0	3	141	0
AA-1360265	VITTORIA ASSICURAZIONI SPA	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-8310002	WHITE ROCK INS CO PCC LTD	665	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190186	WHITE ROCK INS (SAC) LTD	18,747	0		0	5,514	0	0	5,514	6,617	462	6,155	6,155	0	6	308	0
AA-1490003	WR BERKLEY EUROPE AG	0	2,904	0043	0	1,651	0	0	1,651	1,981	168	1,813	1,813	0	2	74	0

SCHEDULE F - PART 3 (Continued)

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

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				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-1340255	WURTTEMBERGISCHE VERSICHERUNG AG	0	0		0	0	3	3	0	0	0	0	0	0	4	0	0
AA-1780072	XL RE EUROPE PLC	0	1,031	0045	0	530	0	17	513	616	94	522	522	0	2	21	0
AA-1460190	ZURICH INS CO LTD	0	0		0	0	7	7	0	0	0	0	0	0	2	0	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		2,497,529	149,419	XXX	0	705,416	6,918	8,204	704,130	844,956	133,536	711,420	689,228	22,192	XXX	34,204	2,885
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		2,511,781	151,402	XXX	0	796,593	8,613	9,899	795,307	954,369	209,425	744,944	704,729	40,214	XXX	34,840	3,624
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
CR-3194126	ARCH REINS LTD	0	584	0004	0	29	0	0	29	35	0	35	35	0	2	1	0
CR-1460018	CATLIN RE SWITZERLAND LTD	0	0		0	0	60	60	0	0	0	0	0	0	2	0	0
CR-3194101	EVEREST REINS BERMUDA LTD	0	621	0011	0	823	1,896	0	2,719	3,263	202	3,061	621	2,440	2	25	100
CR-3190060	HANNOVER RE (BERMUDA) LTD	0	0		0	0	231	231	0	0	0	0	0	0	2	0	0
CR-1340125	HANNOVER RUECK SE	0	320	0014	0	324	1,281	1	1,604	1,925	4	1,921	320	1,601	2	13	66
CR-1340125	HANNOVER RUECK SE	0	388	0014	0	952	1,992	398	2,546	3,055	564	2,491	388	2,103	2	16	86
CR-3190829	MARKEL BERMUDA LTD	0	1,050	0022	0	1,050	364	0	1,414	1,697	0	1,697	1,050	647	3	50	31
CR-3190339	RENAISSANCE REINS LTD	0	0		0	0	260	260	0	0	0	0	0	0	2	0	0
CR-1460023	RENAISSANCERE EUROPE AG	0	2,743	0030	0	1,778	0	0	1,778	2,134	9	2,125	2,125	0	2	87	0
CR-3190757	XL RE LTD	0	64	0044	0	103	259	3	359	431	39	392	64	328	2	3	13
CR-3190757	XL RE LTD	0	126	0044	0	217	727	0	944	1,133	91	1,042	126	916	2	5	38
4099999. Total Certified - Other Non-U.S. Insurers		0	5,896	XXX	0	5,276	7,070	953	11,393	13,671	909	12,762	4,728	8,034	XXX	201	334
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	5,896	XXX	0	5,276	7,070	953	11,393	13,671	909	12,762	4,728	8,034	XXX	201	334
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		2,511,781	157,780	XXX	0	843,335	168,095	14,621	971,958	1,166,350	242,085	924,265	709,547	214,718	XXX	35,045	11,401
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		2,511,781	157,780	XXX	0	843,335	168,095	14,621	971,958	1,166,350	242,085	924,265	709,547	214,718	XXX	35,045	11,401

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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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
39-0971527	CAPITOL IND CORP	623	0	0	0	0	0	623	0	0	623	0	766	0.0	0.0	0.0	YES	0
13-3333610	FAIR AMER INS & REINS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		623	0	0	0	0	0	623	0	0	623	0	766	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		623	0	0	0	0	0	623	0	0	623	0	766	0.0	0.0	0.0	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0899999. Total Authorized - Affiliates		623	0	0	0	0	0	623	0	0	623	0	766	0.0	0.0	0.0	XXX	0
39-1173498	AMERICAN FAMILY CONNECT PROP & CA	219	0	0	0	0	0	219	0	0	219	0	133	0.0	0.0	0.0	YES	0
35-0145825	AMERICAN UNITED LIFE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-0829210	AMERISURE MUT INS CO	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
06-1430254	ARCH REINS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5570651	EQUITABLE FINANCIAL LIFE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
51-0434766	AXIS REINS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0574325	BERKLEY INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
31-0542366	THE CINCINNATI INS CO	2,999	0	1,462	0	3,224	4,686	7,685	4,686	3,224	2,999	0	0	61.0	0.0	42.0	YES	0
38-2145898	DORINCO REINS CO	104	0	0	0	0	0	104	0	0	104	0	34	0.0	0.0	0.0	YES	0
22-2005057	EVEREST REINS CO	545	0	9	0	0	9	554	0	0	554	0	425	1.6	0.0	0.0	YES	0
13-2912259	EXECUTIVE RISK IND INC	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
05-0316605	FACTORY MUT INS CO	56	0	1	0	0	1	57	0	0	57	0	0	1.8	0.0	0.0	YES	0
95-2575893	FARMERS INS EXCH	527	0	186	0	0	186	713	0	0	713	0	0	26.1	0.0	0.0	YES	0
13-1963496	FEDERAL INS CO	(12)	0	84	0	91	175	163	0	0	163	91	0	107.4	55.8	55.8	NO	0
06-1325038	FINIAL REINS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2572994	GENERAL RE LIFE CORP	28	0	0	0	0	0	28	0	0	28	0	0	0.0	0.0	0.0	YES	0
13-3029255	GENERAL SECURITY NATL INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5123390	GUARDIAN LIFE INS CO OF AMER	(7)	0	0	0	191	191	184	191	191	(7)	0	169	103.8	0.0	103.8	YES	0
74-2195939	HOUSTON CAS CO	(64)	0	0	0	422	422	358	422	422	(64)	0	338	117.9	0.0	117.9	YES	0
13-2930697	IMPERIUM INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1543470	LIBERTY MUT INS CO	794	0	400	0	285	685	1,479	0	0	1,479	285	0	46.3	19.3	19.3	YES	285
23-2044256	CANADA LIFE REINS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1481194	MARKEL GLOBAL REINS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
14-1584861	MLMIC INS CO	4	0	274	0	0	274	278	0	0	278	0	0	98.6	0.0	0.0	YES	0
13-2725441	FARMERS PROP & CAS INS CO	28	0	6	0	0	6	34	0	0	34	0	0	17.6	0.0	0.0	YES	0
13-4924125	MUNICH REINS AMER INC	14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	YES	0
38-0865250	NATIONAL CAS CO	4	0	1	0	167	168	172	0	0	172	167	0	97.7	97.1	97.1	NO	0
47-0355979	NATIONAL IND CO	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 INS CO OF PIT	(15)	0	0	0	0	0	(15)	0	0	(15)	0	0	0.0	0.0	0.0	YES	0
47-0698507	ODYSSEY REINS CO	34	0	0	0	0	0	34	0	0	34	0	0	0.0	0.0	0.0	YES	0
25-0410420	OLD REPUBLIC INS CO	48	0	2	0	0	2	50	0	0	50	0	14	4.0	0.0	0.0	YES	0
13-3031176	PARTNER REINS CO OF THE US	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-3030511	PRAETORIAN INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-1641984	QBE REINS CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000	RESOLUTE REINS CO	9	0	0	0	0	0	9	0	0	9	0	0	0.0	0.0	0.0	YES	0
41-0406690	ST PAUL FIRE & MARINE INS CO	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
31-4423946	TRANSAMERICA CAS INS CO	24	0	0	0	0	0	24	0	0	24	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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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
13-1675535	SWISS REINS AMER CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033504	TRAVELERS CAS & SURETY CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0566050	TRAVELERS IND CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1117063	TRENWICK AMER REINS CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000	UNIONE ITALIANA REINS CO OF AMER	7	0	1	0	0	1	8	0	0	8	0	0	12.5	0.0	0.0	YES	0
39-1341459	WAUSAU UNDERWRITERS INS CO	16	0	0	0	161	161	177	0	0	177	161	0	91.0	91.0	91.0	NO	0
85-0277191	XL SPECIALTY INS CO	22	0	0	0	0	0	22	0	0	22	0	0	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		5,391	0	2,426	0	4,541	6,967	12,358	5,299	3,837	7,059	704	1,113	56.4	8.6	36.7	XXX	285
AA-1580015	AIOI NISSAY DOWA INS CO LTD	4,139	0	3	0	0	3	4,142	0	0	4,142	0	1,469	0.1	0.0	0.0	YES	0
AA-1120337	ASPEN INS UK LTD	0	0	18	0	0	18	18	0	0	18	0	0	100.0	0.0	0.0	YES	0
AA-1120355	CX REINS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190871	LANCASHIRE INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126002	LLOYD'S SYNDICATE NUMBER 2	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126033	LLOYD'S SYNDICATE NUMBER 33	(2)	0	2	0	54	56	54	0	0	54	54	0	103.7	100.0	100.0	NO	0
AA-1126040	LLOYD'S SYNDICATE NUMBER 40	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126190	LLOYD'S SYNDICATE NUMBER 190	6	0	0	0	0	0	6	0	0	6	0	0	0.0	0.0	0.0	YES	0
AA-1126219	LLOYD'S SYNDICATE NUMBER 219	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126228	LLOYD'S SYNDICATE NUMBER 228	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126250	LLOYD'S SYNDICATE NUMBER 250	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126329	LLOYD'S SYNDICATE NUMBER 329	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1126340	LLOYD'S SYNDICATE NUMBER 340	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126376	LLOYD'S SYNDICATE NUMBER 376	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126382	LLOYD'S SYNDICATE NUMBER 382	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126435	LLOYD'S SYNDICATE NUMBER 435	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126456	LLOYD'S SYNDICATE NUMBER 456	3	0	1	0	177	178	181	0	0	181	177	0	98.3	97.8	97.8	NO	0
AA-1126457	LLOYD'S SYNDICATE NUMBER 457	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126490	LLOYD'S SYNDICATE NUMBER 490	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126510	LLOYD'S SYNDICATE NUMBER 510	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126529	LLOYD'S SYNDICATE NUMBER 529	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (INCIDENTAL TO 2999)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126570	LLOYD'S SYNDICATE NUMBER 570	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126588	LLOYD'S SYNDICATE NUMBER 588	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126609	LLOYD'S SYNDICATE NUMBER 609	(1)	0	0	0	0	0	(1)	0	0	(1)	0	0	0.0	0.0	0.0	YES	0
AA-1126626	LLOYD'S SYNDICATE NUMBER 626	247	0	0	0	0	0	247	0	0	247	0	356	0.0	0.0	0.0	YES	0
AA-1126683	LLOYD'S SYNDICATE NUMBER 683	(59)	0	2	0	0	2	(57)	0	0	(57)	0	0	(3.5)	0.0	0.0	YES	0
AA-1126727	LLOYD'S SYNDICATE NUMBER 727	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126780	LLOYD'S SYNDICATE NUMBER 780	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126861	LLOYD'S SYNDICATE NUMBER 861	8	0	3	0	437	440	448	0	0	448	437	0	98.2	97.5	97.5	NO	0
AA-1126957	LLOYD'S SYNDICATE NUMBER 957	8	0	0	0	0	0	8	0	0	8	0	0	0.0	0.0	0.0	YES	0
AA-1126958	LLOYD'S SYNDICATE NUMBER 958	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126960	LLOYD'S SYNDICATE NUMBER 960	6	0	0	0	0	0	6	0	0	6	0	0	0.0	0.0	0.0	YES	0
AA-1126990	LLOYD'S SYNDICATE NUMBER 990	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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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-1126991	LLOYD'S SYNDICATE NUMBER 991	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1127007	LLOYD'S SYNDICATE NUMBER 1007	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1127009	LLOYD'S SYNDICATE NUMBER 1009	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127084	LLOYD'S SYNDICATE NUMBER 1084	0	0	0	0	51	51	51	0	0	51	51	0	100.0	100.0	100.0	NO	0
AA-1127093	LLOYD'S SYNDICATE NUMBER 1093	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127101	LLOYD'S SYNDICATE NUMBER 1101	13	0	1	0	0	1	14	0	0	14	0	0	7.1	0.0	0.0	YES	0
AA-1127173	LLOYD'S SYNDICATE NUMBER 1173	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127183	LLOYD'S SYNDICATE NUMBER 1183	42	0	0	0	0	0	42	0	0	42	0	0	0.0	0.0	0.0	YES	0
AA-1127206	LLOYD'S SYNDICATE NUMBER 1206	14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	YES	0
AA-1127207	LLOYD'S SYNDICATE NUMBER 1207	5	0	0	0	0	0	5	0	0	5	0	0	0.0	0.0	0.0	YES	0
AA-1127209	LLOYD'S SYNDICATE NUMBER 1209	11	0	9	0	177	186	197	0	0	197	177	0	94.4	89.8	89.8	NO	0
AA-1127223	LLOYD'S SYNDICATE NUMBER 1223	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1127224	LLOYD'S SYNDICATE NUMBER 1224	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
AA-1127225	LLOYD'S SYNDICATE NUMBER 1225	3,282	0	0	0	0	0	3,282	0	0	3,282	0	1,201	0.0	0.0	0.0	YES	0
AA-1120085	LLOYD'S SYNDICATE NUMBER 1274	23	0	0	0	0	0	23	0	0	23	0	0	0.0	0.0	0.0	YES	0
AA-1127308	LLOYD'S SYNDICATE NUMBER 1308	(135)	0	0	0	0	0	(135)	0	0	(135)	0	0	0.0	0.0	0.0	YES	0
AA-1120102	LLOYD'S SYNDICATE NUMBER 1458	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120156	LLOYD'S SYNDICATE NUMBER 1686	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120157	LLOYD'S SYNDICATE NUMBER 1729	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127861	LLOYD'S SYNDICATE NUMBER 1861	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120131	LLOYD'S SYNDICATE NUMBER 1897	12	0	0	0	0	0	12	0	0	12	0	0	0.0	0.0	0.0	YES	0
AA-1120083	LLOYD'S SYNDICATE NUMBER 1910	0	0	0	0	0	0	0	0	0	0	0	47	0.0	0.0	0.0	YES	0
AA-1120084	LLOYD'S SYNDICATE NUMBER 1955	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120106	LLOYD'S SYNDICATE NUMBER 1969	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128001	LLOYD'S SYNDICATE NUMBER 2001	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128003	LLOYD'S SYNDICATE NUMBER 2003	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120071	LLOYD'S SYNDICATE NUMBER 2007	(1)	0	23	0	0	23	22	0	0	22	0	0	104.5	0.0	0.0	YES	0
AA-1128010	LLOYD'S SYNDICATE NUMBER 2010	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1120158	LLOYD'S SYNDICATE NUMBER 2014	17	0	0	0	0	0	17	0	0	17	0	0	0.0	0.0	0.0	YES	0
AA-1128020	LLOYD'S SYNDICATE NUMBER 2020	59	0	6	0	0	6	65	0	0	65	0	0	9.2	0.0	0.0	YES	0
AA-1128027	LLOYD'S SYNDICATE NUMBER 2027	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-1128121	LLOYD'S SYNDICATE NUMBER 2121	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128341	LLOYD'S SYNDICATE NUMBER 2341	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128791	LLOYD'S SYNDICATE NUMBER 2791	0	0	0	0	85	85	85	0	0	85	85	0	100.0	100.0	100.0	NO	0
AA-1128987	LLOYD'S SYNDICATE NUMBER 2987	0	0	0	0	52	52	52	0	0	52	52	0	100.0	100.0	100.0	NO	0
AA-1120179	LLOYD'S SYNDICATE NUMBER 2988	9	0	0	0	0	0	9	0	0	9	0	0	0.0	0.0	0.0	YES	0
AA-1129000	LLOYD'S SYNDICATE NUMBER 3000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120184	LLOYD'S SYNDICATE NUMBER 3268	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120113	LLOYD'S SYNDICATE NUMBER 3334	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126005	LLOYD'S SYNDICATE NUMBER 4000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120075	LLOYD'S SYNDICATE NUMBER 4020	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120086	LLOYD'S SYNDICATE NUMBER 4141	6	0	0	0	0	0	6	0	0	6	0	0	0.0	0.0	0.0	YES	0
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126006	LLOYD'S SYNDICATE NUMBER 4472	0	0	0	0	110	110	110	0	0	110	110	21	100.0	84.0	100.0	NO	0
AA-1120080	LLOYD'S SYNDICATE NUMBER 5151	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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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-1120181	LLOYD'S SYNDICATE NUMBER 5886	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121425	MARKEL INTL INS CO LTD	12	0	0	0	0	0	12	0	0	12	0	0	0.0	0.0	0.0	YES	0
AA-1120242	RIVERSTONE INS LTD	4	0	0	0	0	0	4	0	0	4	0	0	0.0	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		7,738	0	68	0	1,143	1,211	8,949	0	0	8,949	1,143	3,094	13.5	9.5	12.8	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		13,752	0	2,494	0	5,684	8,178	21,930	5,299	3,837	16,631	1,847	4,973	37.3	8.5	25.9	XXX	285
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
AA-1370051	TRANSRE EUROPE SA	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	XXX	0
38-0315280	AUTO OWNERS INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-1316179	FARM BUREAU MUT INS CO OF MI	14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	YES	0
94-1264187	IRONSHORE SPECIALTY INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
01-0233346	JOHN HANCOCK LIFE INS CO USA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-1410470	LUMBERMENS MUT CAS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
94-2298312	MEDICAL INS EXCH OF CA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-2248748	MIDDLE STATES INS CO INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
86-0312181	MUTUAL INS CO OF AZ	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-0883760	RELIANCE STANDARD LIFE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-1082080	US BR SUN LIFE ASSUR CO OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
01-0278678	UNUM LIFE INS CO OF AMER	12	0	1	0	0	1	13	0	0	13	0	0	7.7	0.0	0.0	YES	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		26	0	1	0	0	1	27	0	0	27	0	0	3.7	0.0	0.0	XXX	0
AA-4190035	A R I G ARAB INS GRP B S C	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-0058658	ADVANTAGE REINS 1 CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190906	AEOLUS RE LTD	(151)	0	0	0	0	0	(151)	0	0	(151)	0	4,597	0.0	0.0	0.0	YES	0
AA-1120841	AIG EUROPE LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1344101	ALLIANZ GLOBAL RISKS REINS CO	(14)	0	0	0	0	0	(14)	0	0	(14)	0	0	0.0	0.0	0.0	YES	0
AA-3190978	ALPHACAT REINS LTD	1,622	0	1,300	0	2,387	3,687	5,309	0	0	5,309	2,387	490	69.4	41.2	45.0	NO	0
AA-1780091	ARCH REINS EUROPE UNDERWRITING LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194126	ARCH REINS LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-3190873	ARIEL REINS CO LTD	(1)	0	0	0	220	220	219	0	0	219	220	279	100.5	44.2	100.5	NO	0
AA-3190347	ARTEX SAC LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	475	0	0	0	0	0	475	0	0	475	0	11,464	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	591	0	0	0	0	0	591	0	0	591	0	4,208	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	216	0	0	0	0	0	216	0	0	216	0	7,758	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	(612)	0	0	0	0	0	(612)	0	0	(612)	0	6,847	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	1,455	0	1,114	0	2,282	3,396	4,851	0	0	4,851	2,282	28,558	70.0	6.8	47.0	YES	2,282
AA-3190347	ARTEX SAC LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	269	0	0	0	0	0	269	0	0	269	0	1,499	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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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-3190347	ARTEX SAC LTD	13	0	0	0	0	0	13	0	0	13	0	178	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	(50)	0	0	0	0	0	(50)	0	0	(50)	0	5,010	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	4	0	0	0	0	0	4	0	0	4	0	163	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	(81)	0	0	0	0	0	(81)	0	0	(81)	0	5,580	0.0	0.0	0.0	YES	0
AA-3190347	ARTEX SAC LTD	322	0	0	0	0	0	322	0	0	322	0	547	0.0	0.0	0.0	YES	0
AA-1240012	GROUPE ASSUBEL	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1321004	ASSURANCES DU CREDIT	4	0	0	0	0	0	4	0	0	4	0	0	0.0	0.0	0.0	YES	0
AA-1240037	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320155	ASSUROP	4	0	0	0	0	0	4	0	0	4	0	0	0.0	0.0	0.0	YES	0
00-0000000	ASURANSI KREDIT INDONESIA PT	1	0	0	0	188	188	189	0	0	189	188	0	99.5	99.5	99.5	NO	0
AA-1784107	ATRADIUS REINS LTD	(25)	0	0	0	0	0	(25)	0	0	(25)	0	0	0.0	0.0	0.0	YES	0
AA-1122027	AXA REINS UK PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340055	AXA VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1784115	AXIS RE LTD	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
00-0000000	BOWLINE RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000	BUMBLEBEE RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194161	CATLIN INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5280012	CENTRAL REINS CORP	6	0	1	0	0	1	7	0	0	7	0	0	14.3	0.0	0.0	YES	0
AA-3194130	ENDURANCE SPECIALTY INS LTD	0	3	0	0	0	3	3	3	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1360065	F A T A ASSICURAZIONI SPA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580035	FUJI FIRE AND MARINE INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460060	GEN REINS CORP (EUROPE) AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191437	GROUP ARK INS 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 LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-4360377	HAREL INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190875	HISCOX INS CO (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	15	0.0	0.0	0.0	YES	0
AA-3191327	HISCOX RE ILS LTD	95	0	0	0	0	0	95	0	0	95	0	411	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LTD	245	0	0	0	0	0	245	0	0	245	0	511	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LIMITED - TRAV01	530	0	0	0	0	0	530	0	0	530	0	0	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LIMITED - TRAY01	263	0	0	0	0	0	263	0	0	263	0	0	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LIMITED - TRCA01	1,788	0	0	0	0	0	1,788	0	0	1,788	0	0	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LIMITED - TREI01	590	0	0	0	0	0	590	0	0	590	0	0	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LIMITED -TRBV01	4,541	0	0	0	0	0	4,541	0	0	4,541	0	0	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LIMITED - AT0103	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190677	HORSESHOE RE LIMITED - GB0036	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191450	INTEGRAL REINS LTD	19,199	0	0	0	0	0	19,199	0	0	19,199	0	150	0.0	0.0	0.0	YES	0
00-0000000	JAPAN ATOMIC POOL	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000	KINESIS REINSURANCE I LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5420050	KOREAN REINS CO	6	0	2	0	0	2	8	0	0	8	0	0	25.0	0.0	0.0	YES	0
AA-4430540	KUWAIT REINS CO KSC	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1580050	KYOEI FIRE AND MARINE INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320167	LA LICORNE CIE DE REASSUR	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3161009	LONDON LIFE AND CAS REINS CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3160108	LONDON LIFE AND CASUALTY CORP	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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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-3770506	LONGTAIL RE (CAYMAN) SPC LTD	902	0	0	0	0	0	902	0	0	902	0	290	0.0	0.0	0.0	YES	0
AA-3160070	MANUFACTURERS P & C LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194129	MONTPELIER REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460019	MS AMLIN AG	(2)	4	0	0	0	4	2	0	0	2	0	0	200.0	0.0	0.0	YES	0
AA-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	83	0	2	1	0	3	86	0	0	86	1	428	3.5	0.2	0.0	YES	1
AA-1990640	MUT & FED INS CO LTD	4	0	0	0	54	54	58	0	0	58	54	0	93.1	93.1	93.1	NO	0
AA-1460100	NEW REINS CO LTD	7	0	0	0	0	0	7	0	0	7	0	0	0.0	0.0	0.0	YES	0
AA-3191389	OMEGACAT REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190686	PARTNER REINS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780070	QBE REINS (EUROPE) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120481	QBE UK LTD	3	0	1	0	76	77	80	0	0	80	76	0	96.3	95.0	95.0	NO	0
AA-3191261	QUINTE LTD	10	0	0	0	0	0	10	0	0	10	0	0	0.0	0.0	0.0	YES	0
AA-3191238	RENAISSANCERE SPECIALTY US LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190339	RENAISSANCE REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121275	ROYAL & SUN ALLIANCE INS PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320158	SCOR SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1464100	SCOR SWITZERLAND LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1240175	SECURA SOCIETE DE REASSUR	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-8310012	SEPTAGON INS PCC LTD	804	0	0	0	876	876	1,680	0	0	1,680	876	3,829	52.1	15.9	52.1	YES	876
AA-3191321	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	7,665	0	0	0	0	0	7,665	0	0	7,665	0	2,872	0.0	0.0	0.0	YES	0
AA-1440076	SIRIUSPOINT INTL INS CORP (PUBL)	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
AA-1320284	SOCIETE PARISIENNE DE SOUSCRIPTION D ASSUR	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460026	SOMPO JAPAN CANOPIUS REINS AG	408	0	0	0	0	0	408	0	0	408	0	318	0.0	0.0	0.0	YES	0
AA-1580110	SOMPO JAPAN INS INC	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
AA-1320295	SOREMA STE DE REASS DES ASS MUT AGRICOLES	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190746	SPHERE DRAKE INS (BERMUDA) LTD	(1)	0	0	0	0	0	(1)	0	0	(1)	0	0	0.0	0.0	0.0	YES	0
AA-3770338	SUNRISE PROFESSIONAL IND LTD	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 SA	16	0	0	1	81	82	98	0	0	98	82	69	83.7	49.1	82.7	NO	0
AA-1560160	SWISS REINS CO CANADA	0	0	0	0	128	128	128	128	128	0	0	0	100.0	0.0	100.0	YES	0
AA-5324100	TAIPING REINS CO LTD	0	0	0	0	166	166	166	0	0	166	166	0	100.0	100.0	100.0	NO	0
AA-5280065	TAIWAN FIRE AND MARINE INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340218	TELA VERSICHERUNG AG	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	49	0	0	0	0	0	49	0	0	49	0	39	0.0	0.0	0.0	YES	0
AA-3191272	TERRA NOVA (BERMUDA) INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191295	THIRD POINT REINS (USA) LTD	185	0	0	0	0	0	185	0	0	185	0	106	0.0	0.0	0.0	YES	0
AA-1580100	TOKIO MARINE & NICHIDO FIRE INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5341025	UNITED INDIA INS CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191354	UPSILON RFO RE LTD	804	0	637	0	192	829	1,633	0	0	1,633	192	0	50.8	11.8	11.8	YES	192
AA-1460006	VALIDUS REINS (SWITZERLAND) LTD	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-3190870	VALIDUS REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1360265	VITTORIA ASSICURAZIONI SPA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-8310002	WHITE ROCK INS CO PCC LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190186	WHITE ROCK INS (SAC) LTD	119	0	0	0	0	0	119	0	0	119	0	1,463	0.0	0.0	0.0	YES	0
AA-1490003	WR BERKLEY EUROPE AG	14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	YES	0
AA-1340255	WURTTEMBERGISCHE VERSICHERUNG AG	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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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-1780072	XL RE EUROPE PLC	0	0	26	0	83	109	109	0	0	109	83	0	100.0	76.1	76.1	NO	0
AA-1460190	ZURICH INS CO 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		42,388	7	3,083	2	6,733	9,825	52,213	131	128	52,082	6,607	87,679	18.8	4.7	12.9	XXX	3,351
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		42,417	7	3,084	2	6,733	9,826	52,243	131	128	52,112	6,607	87,679	18.8	4.7	12.9	XXX	3,351
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
CR-3194126	ARCH REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-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
CR-3194101	EVEREST REINS BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-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
CR-1340125	HANNOVER RUECK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1340125	HANNOVER RUECK SE	3	0	2	0	151	153	156	0	0	156	151	0	98.1	96.8	96.8	NO	0
CR-3190829	MARKEL BERMUDA LTD	204	0	0	0	0	0	204	0	0	204	0	159	0.0	0.0	0.0	YES	0
CR-3190339	RENAISSANCE REINS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1460023	RENAISSANCERE EUROPE AG	272	0	0	0	0	0	272	0	0	272	0	212	0.0	0.0	0.0	YES	0
CR-3190757	XL RE LTD	0	0	12	0	0	12	12	0	0	12	0	0	100.0	0.0	0.0	YES	0
CR-3190757	XL RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
4099999. Total Certified - Other Non-U.S. Insurers		479	0	14	0	151	165	644	0	0	644	151	371	25.6	14.9	23.4	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		479	0	14	0	151	165	644	0	0	644	151	371	25.6	14.9	23.4	XXX	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		56,648	7	5,592	2	12,568	18,169	74,817	5,430	3,965	69,387	8,605	93,023	24.3	5.3	16.8	XXX	3,636
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		56,648	7	5,592	2	12,568	18,169	74,817	5,430	3,965	69,387	8,605	93,023	24.3	5.3	16.8	XXX	3,636

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)
39-0971527	CAPITOL IND CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3333610	FAIR AMER INS & REINS CO	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
39-1173498	AMERICAN FAMILY CONNECT PROP & CA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-0145825	AMERICAN UNITED LIFE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0829210	AMERISURE MUT INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254	ARCH REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5570651	EQUITABLE FINANCIAL LIFE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766	AXIS REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325	BERKLEY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366	THE CINCINNATI INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898	DORINCO REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057	EVEREST REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2912259	EXECUTIVE RISK IND INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
05-0316605	FACTORY MUT INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2575893	FARMERS INS EXCH	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1963496	FEDERAL INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038	FINIAL REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2572994	GENERAL RE LIFE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3029255	GENERAL SECURITY NATL INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5123390	GUARDIAN LIFE INS CO OF AMER	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939	HOUSTON CAS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2930697	IMPERIUM INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470	LIBERTY MUT INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-2044256	CANADA LIFE REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194	MARKEL GLOBAL REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14-1584861	MLMIC INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2725441	FARMERS PROP & CAS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125	MUNICH REINS AMER INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0865250	NATIONAL CAS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979	NATIONAL IND CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0687550	NATIONAL UNION FIRE INS CO OF PIT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507	ODYSSEY REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0410420	OLD REPUBLIC INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176	PARTNER REINS CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3030511	PRAETORIAN INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1641984	QBE REINS CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	RESOLUTE REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690	ST PAUL FIRE & MARINE INS 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)

		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)
31-4423946	TRANSAMERICA CAS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535	SWISS REINS AMER CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504	TRAVELERS CAS & SURETY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050	TRAVELERS IND CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1117063	TRENWICK AMER REINS CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	UNIONE ITALIANA REINS CO OF AMER	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-1341459	WAUSAU UNDERWRITERS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
85-0277191	XL SPECIALTY INS CO	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
AA-1580015	AIOI NISSAY DOWA INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337	ASPEN INS UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120355	CX REINS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871	LANCASHIRE INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126002	LLOYD'S SYNDICATE NUMBER 2	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033	LLOYD'S SYNDICATE NUMBER 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126040	LLOYD'S SYNDICATE NUMBER 40	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126190	LLOYD'S SYNDICATE NUMBER 190	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126219	LLOYD'S SYNDICATE NUMBER 219	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126228	LLOYD'S SYNDICATE NUMBER 228	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126250	LLOYD'S SYNDICATE NUMBER 250	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126329	LLOYD'S SYNDICATE NUMBER 329	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126340	LLOYD'S SYNDICATE NUMBER 340	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126376	LLOYD'S SYNDICATE NUMBER 376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126382	LLOYD'S SYNDICATE NUMBER 382	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435	LLOYD'S SYNDICATE NUMBER 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126456	LLOYD'S SYNDICATE NUMBER 456	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126457	LLOYD'S SYNDICATE NUMBER 457	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126490	LLOYD'S SYNDICATE NUMBER 490	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126510	LLOYD'S SYNDICATE NUMBER 510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126529	LLOYD'S SYNDICATE NUMBER 529	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (INCIDENTAL TO 2999)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126570	LLOYD'S SYNDICATE NUMBER 570	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126588	LLOYD'S SYNDICATE NUMBER 588	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609	LLOYD'S SYNDICATE NUMBER 609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126626	LLOYD'S SYNDICATE NUMBER 626	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126683	LLOYD'S SYNDICATE NUMBER 683	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126727	LLOYD'S SYNDICATE NUMBER 727	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780	LLOYD'S SYNDICATE NUMBER 780	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126861	LLOYD'S SYNDICATE NUMBER 861	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126957	LLOYD'S SYNDICATE NUMBER 957	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126958	LLOYD'S SYNDICATE NUMBER 958	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126960	LLOYD'S SYNDICATE NUMBER 960	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-1126990	LLOYD'S SYNDICATE NUMBER 990	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126991	LLOYD'S SYNDICATE NUMBER 991	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127007	LLOYD'S SYNDICATE NUMBER 1007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127009	LLOYD'S SYNDICATE NUMBER 1009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084	LLOYD'S SYNDICATE NUMBER 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127093	LLOYD'S SYNDICATE NUMBER 1093	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127101	LLOYD'S SYNDICATE NUMBER 1101	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127173	LLOYD'S SYNDICATE NUMBER 1173	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183	LLOYD'S SYNDICATE NUMBER 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127206	LLOYD'S SYNDICATE NUMBER 1206	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127207	LLOYD'S SYNDICATE NUMBER 1207	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127209	LLOYD'S SYNDICATE NUMBER 1209	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127223	LLOYD'S SYNDICATE NUMBER 1223	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127224	LLOYD'S SYNDICATE NUMBER 1224	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127225	LLOYD'S SYNDICATE NUMBER 1225	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085	LLOYD'S SYNDICATE NUMBER 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127308	LLOYD'S SYNDICATE NUMBER 1308	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102	LLOYD'S SYNDICATE NUMBER 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120156	LLOYD'S SYNDICATE NUMBER 1686	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120157	LLOYD'S SYNDICATE NUMBER 1729	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127861	LLOYD'S SYNDICATE NUMBER 1861	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120131	LLOYD'S SYNDICATE NUMBER 1897	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083	LLOYD'S SYNDICATE NUMBER 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084	LLOYD'S SYNDICATE NUMBER 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120106	LLOYD'S SYNDICATE NUMBER 1969	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001	LLOYD'S SYNDICATE NUMBER 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003	LLOYD'S SYNDICATE NUMBER 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120071	LLOYD'S SYNDICATE NUMBER 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010	LLOYD'S SYNDICATE NUMBER 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158	LLOYD'S SYNDICATE NUMBER 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128020	LLOYD'S SYNDICATE NUMBER 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128027	LLOYD'S SYNDICATE NUMBER 2027	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128121	LLOYD'S SYNDICATE NUMBER 2121	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128341	LLOYD'S SYNDICATE NUMBER 2341	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128791	LLOYD'S SYNDICATE NUMBER 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987	LLOYD'S SYNDICATE NUMBER 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120179	LLOYD'S SYNDICATE NUMBER 2988	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000	LLOYD'S SYNDICATE NUMBER 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120184	LLOYD'S SYNDICATE NUMBER 3268	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120113	LLOYD'S SYNDICATE NUMBER 3334	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126005	LLOYD'S SYNDICATE NUMBER 4000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075	LLOYD'S SYNDICATE NUMBER 4020	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-1120086	LLOYD'S SYNDICATE NUMBER 4141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126006	LLOYD'S SYNDICATE NUMBER 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120080	LLOYD'S SYNDICATE NUMBER 5151	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120181	LLOYD'S SYNDICATE NUMBER 5886	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121425	MARKEL INTL INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120242	RIVERSTONE INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370051	TRANSRE EUROPE SA	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
38-0315280	AUTO OWNERS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-1316179	FARM BUREAU MUT INS CO OF MI	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1264187	IRONSHORE SPECIALTY INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
01-0233346	JOHN HANCOCK LIFE INS CO USA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-1410470	LUMBERMENS MUT CAS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-2298312	MEDICAL INS EXCH OF CA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-2248748	MIDDLE STATES INS CO INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
86-0312181	MUTUAL INS CO OF AZ	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-0883760	RELIANCE STANDARD LIFE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-1082080	US BR SUN LIFE ASSUR CO OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
01-0278678	UNUM LIFE INS CO OF AMER	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
AA-4190035	A R I G ARAB INS GRP B S C	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0058658	ADVANTAGE REINS 1 CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190906	AEOLUS RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120841	AIG EUROPE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1344101	ALLIANZ GLOBAL RISKS REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190978	ALPHACAT REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780091	ARCH REINS EUROPE UNDERWRITING LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194126	ARCH REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190873	ARIEL REINS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC 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-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190347	ARTEX SAC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240012	GROUPE ASSUBEL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1321004	ASSURANCES DU CREDIT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240037	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320155	ASSUROP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	ASURANSI KREDIT INDONESIA PT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1784107	ATRADIUS REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122027	AXA REINS 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-1784115	AXIS RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	BOWLINE RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	BUMBLEBEE RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194161	CATLIN INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280012	CENTRAL REINS CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130	ENDURANCE SPECIALTY INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360065	F A T A ASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580035	FUJI FIRE AND MARINE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460060	GEN REINS CORP (EUROPE) AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191437	GROUP ARK INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-4360377	HAREL INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875	HISCOX INS CO (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191327	HISCOX RE ILS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LIMITED - TRAV01	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LIMITED - TRAY01	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LIMITED - TRCA01	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LIMITED - TREI01	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LIMITED -TRBV01	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LIMITED - AT0103	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190677	HORSESHOE RE LIMITED - GB0036	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191450	INTEGRAL REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	JAPAN ATOMIC POOL	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)
00-0000000	KINESIS REINSURANCE I LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5420050	KOREAN REINS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-4430540	KUWAIT REINS CO KSC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580050	KYOEI FIRE AND MARINE INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320167	LA LICORNE CIE DE REASSUR	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3161009	LONDON LIFE AND CAS REINS CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160108	LONDON LIFE AND CASUALTY CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770506	LONGTAIL RE (CAYMAN) SPC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3160070	MANUFACTURERS P & C LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194129	MONTPELIER REINS LTD	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-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1990640	MUT & FED INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460100	NEW REINS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191389	OMEGACAT REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686	PARTNER REINS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780070	QBE REINS (EUROPE) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481	QBE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191261	QUINTE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191238	RENAISSANCERE SPECIALTY US LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339	RENAISSANCE REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121275	ROYAL & SUN ALLIANCE INS PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158	SCOR SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1464100	SCOR SWITZERLAND LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240175	SECURA SOCIETE DE REASSUR	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310012	SEPTAGON INS PCC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191321	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440076	SIRIUSPOINT INTL INS CORP (PUBL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320284	SOCIETE PARISIENNE DE SOUSCRIPTION D ASSUR	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460026	SOMPO JAPAN CANOPIUS REINS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110	SOMPO JAPAN INS INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320295	SOREMA STE DE REASS DES ASS MUT AGRICOLES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190746	SPHERE DRAKE INS (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770338	SUNRISE PROFESSIONAL IND LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021	SWISS RE EUROPE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560160	SWISS REINS CO CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5324100	TAIPING REINS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5280065	TAIWAN FIRE AND MARINE INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340218	TELA VERSICHERUNG AG	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-3191272	TERRA NOVA (BERMUDA) INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191295	THIRD POINT REINS (USA) 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-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-5341025	UNITED INDIA INS CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191354	UPSILON RFO RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006	VALIDUS REINS (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870	VALIDUS REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1360265	VITTORIA ASSICURAZIONI SPA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-8310002	WHITE ROCK INS CO PCC LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190186	WHITE ROCK INS (SAC) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1490003	WR BERKLEY EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340255	WURTTEMBERGISCHE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780072	XL RE EUROPE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460190	ZURICH INS CO 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
CR-3194126	ARCH REINS LTD	3	07/01/2011	20.0		29	6	2,013.8	100.0	0	29	0	0	0	0	0	0
CR-1460018	CATLIN RE SWITZERLAND LTD	2	01/01/2020	10.0		60	6	0.0	0.0	0	0	60	0	0	0	0	0
CR-3194101	EVEREST REINS BERMUDA LTD	3	07/01/2012	20.0		2,517	503	24.7	100.0	0	2,517	0	0	0	0	0	0
CR-3190060	HANNOVER RE (BERMUDA) LTD	2	09/18/2012	10.0		231	23	0.0	0.0	0	0	231	0	0	0	0	0
CR-1340125	HANNOVER RUECK SE	3	01/01/2011	20.0		1,601	320	20.0	99.9	0	1,600	1	0	0	0	0	0
CR-1340125	HANNOVER RUECK SE	2	09/18/2012	10.0		2,380	238	16.3	100.0	0	2,380	0	30	388	1,992	398	398
CR-3190829	MARKEL BERMUDA LTD	3	05/29/2014	20.0		1,414	283	74.3	100.0	0	1,414	0	0	0	0	0	0
CR-3190339	RENAISSANCE REINS LTD	3	01/01/2019	20.0		260	52	0.0	0.0	0	0	260	0	0	0	0	0
CR-1460023	RENAISSANCERE EUROPE AG	3	07/01/2011	20.0		1,769	354	155.1	100.0	0	1,769	0	0	0	0	0	0
CR-3190757	XL RE LTD	3	01/01/2011	20.0		323	65	19.8	99.1	0	320	3	0	0	0	0	0
CR-3190757	XL RE LTD	2	01/24/2020	10.0		853	85	14.8	100.0	0	853	0	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers				XXX	0	11,437	1,935	XXX	XXX	0	10,882	555	30	388	1,992	398	398
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	11,437	1,935	XXX	XXX	0	10,882	555	30	388	1,992	398	398
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	0	11,437	1,935	XXX	XXX	0	10,882	555	30	388	1,992	398	398
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	11,437	1,935	XXX	XXX	0	10,882	555	30	388	1,992	398	398

SCHEDULE F - PART 3 (Continued)

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

		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
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
39-0971527	CAPITOL IND CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3333610	FAIR AMER INS & REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
39-1173498	AMERICAN FAMILY CONNECT PROP & CA	0	XXX	XXX	0	0	0	XXX	XXX	0
35-0145825	AMERICAN UNITED LIFE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0829210	AMERISURE MUT INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254	ARCH REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5570651	EQUITABLE FINANCIAL LIFE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766	AXIS REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0574325	BERKLEY INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
31-0542366	THE CINCINNATI INS CO	0	XXX	XXX	645	0	645	XXX	XXX	645
38-2145898	DORINCO REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057	EVEREST REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2912259	EXECUTIVE RISK IND INC	0	XXX	XXX	0	0	0	XXX	XXX	0
05-0316605	FACTORY MUT INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
95-2575893	FARMERS INS EXCH	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1963496	FEDERAL INS CO	18	XXX	XXX	0	325	325	XXX	XXX	325
06-1325038	FINIAL REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2572994	GENERAL RE LIFE CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3029255	GENERAL SECURITY NATL INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5123390	GUARDIAN LIFE INS CO OF AMER	0	XXX	XXX	38	0	38	XXX	XXX	38
74-2195939	HOUSTON CAS CO	0	XXX	XXX	84	0	84	XXX	XXX	84
13-2930697	IMPERIUM INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1543470	LIBERTY MUT INS CO	57	XXX	XXX	57	0	57	XXX	XXX	57
23-2044256	CANADA LIFE REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194	MARKEL GLOBAL REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
14-1584861	MLMIC INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2725441	FARMERS PROP & CAS INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125	MUNICH REINS AMER INC	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0865250	NATIONAL CAS CO	33	XXX	XXX	0	45	45	XXX	XXX	45
47-0355979	NATIONAL IND CO	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0687550	NATIONAL UNION FIRE INS CO OF PIT	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0698507	ODYSSEY REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0410420	OLD REPUBLIC INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176	PARTNER REINS CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
36-3030511	PRAETORIAN INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1641984	QBE REINS CORP	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)

		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
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
00-0000000	RESOLUTE REINS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0406690	ST PAUL FIRE & MARINE INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
31-4423946	TRANSAMERICA CAS INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535	SWISS REINS AMER CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033504	TRAVELERS CAS & SURETY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0566050	TRAVELERS IND CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1117063	TRENWICK AMER REINS CORP	0	XXX	XXX	0	0	0	XXX	XXX	0
00-0000000	UNIONE ITALIANA REINS CO OF AMER	0	XXX	XXX	0	0	0	XXX	XXX	0
39-1341459	WAUSAU UNDERWRITERS INS CO	32	XXX	XXX	0	55	55	XXX	XXX	55
85-0277191	XL SPECIALTY INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		141	XXX	XXX	824	426	1,250	XXX	XXX	1,250
AA-1580015	AIOI NISSAY DOWA INS CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120337	ASPEN INS UK LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120355	CX REINS CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190871	LANCASHIRE INS CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126002	LLOYD'S SYNDICATE NUMBER 2	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126033	LLOYD'S SYNDICATE NUMBER 33	11	XXX	XXX	0	70	70	XXX	XXX	70
AA-1126040	LLOYD'S SYNDICATE NUMBER 40	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126190	LLOYD'S SYNDICATE NUMBER 190	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126219	LLOYD'S SYNDICATE NUMBER 219	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126228	LLOYD'S SYNDICATE NUMBER 228	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126250	LLOYD'S SYNDICATE NUMBER 250	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126329	LLOYD'S SYNDICATE NUMBER 329	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126340	LLOYD'S SYNDICATE NUMBER 340	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126376	LLOYD'S SYNDICATE NUMBER 376	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126382	LLOYD'S SYNDICATE NUMBER 382	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126435	LLOYD'S SYNDICATE NUMBER 435	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126456	LLOYD'S SYNDICATE NUMBER 456	35	XXX	XXX	0	104	104	XXX	XXX	104
AA-1126457	LLOYD'S SYNDICATE NUMBER 457	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126490	LLOYD'S SYNDICATE NUMBER 490	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126510	LLOYD'S SYNDICATE NUMBER 510	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126529	LLOYD'S SYNDICATE NUMBER 529	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (INCIDENTAL TO 2999)	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126570	LLOYD'S SYNDICATE NUMBER 570	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126588	LLOYD'S SYNDICATE NUMBER 588	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126609	LLOYD'S SYNDICATE NUMBER 609	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126626	LLOYD'S SYNDICATE NUMBER 626	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126683	LLOYD'S SYNDICATE NUMBER 683	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126727	LLOYD'S SYNDICATE NUMBER 727	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126780	LLOYD'S SYNDICATE NUMBER 780	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126861	LLOYD'S SYNDICATE NUMBER 861	87	XXX	XXX	0	481	481	XXX	XXX	481

SCHEDULE F - PART 3 (Continued)

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

		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
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1126957	LLOYD'S SYNDICATE NUMBER 957	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126958	LLOYD'S SYNDICATE NUMBER 958	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126960	LLOYD'S SYNDICATE NUMBER 960	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126990	LLOYD'S SYNDICATE NUMBER 990	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126991	LLOYD'S SYNDICATE NUMBER 991	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127007	LLOYD'S SYNDICATE NUMBER 1007	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127009	LLOYD'S SYNDICATE NUMBER 1009	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127084	LLOYD'S SYNDICATE NUMBER 1084	10	XXX	XXX	0	908	908	XXX	XXX	908
AA-1127093	LLOYD'S SYNDICATE NUMBER 1093	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127101	LLOYD'S SYNDICATE NUMBER 1101	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127173	LLOYD'S SYNDICATE NUMBER 1173	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127183	LLOYD'S SYNDICATE NUMBER 1183	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127206	LLOYD'S SYNDICATE NUMBER 1206	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127207	LLOYD'S SYNDICATE NUMBER 1207	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127209	LLOYD'S SYNDICATE NUMBER 1209	35	XXX	XXX	0	613	613	XXX	XXX	613
AA-1127223	LLOYD'S SYNDICATE NUMBER 1223	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127224	LLOYD'S SYNDICATE NUMBER 1224	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127225	LLOYD'S SYNDICATE NUMBER 1225	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120085	LLOYD'S SYNDICATE NUMBER 1274	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127308	LLOYD'S SYNDICATE NUMBER 1308	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120102	LLOYD'S SYNDICATE NUMBER 1458	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120156	LLOYD'S SYNDICATE NUMBER 1686	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120157	LLOYD'S SYNDICATE NUMBER 1729	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127861	LLOYD'S SYNDICATE NUMBER 1861	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120131	LLOYD'S SYNDICATE NUMBER 1897	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120083	LLOYD'S SYNDICATE NUMBER 1910	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120084	LLOYD'S SYNDICATE NUMBER 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120106	LLOYD'S SYNDICATE NUMBER 1969	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128001	LLOYD'S SYNDICATE NUMBER 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128003	LLOYD'S SYNDICATE NUMBER 2003	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120071	LLOYD'S SYNDICATE NUMBER 2007	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128010	LLOYD'S SYNDICATE NUMBER 2010	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120158	LLOYD'S SYNDICATE NUMBER 2014	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128020	LLOYD'S SYNDICATE NUMBER 2020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128027	LLOYD'S SYNDICATE NUMBER 2027	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128121	LLOYD'S SYNDICATE NUMBER 2121	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128341	LLOYD'S SYNDICATE NUMBER 2341	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128791	LLOYD'S SYNDICATE NUMBER 2791	17	XXX	XXX	0	131	131	XXX	XXX	131
AA-1128987	LLOYD'S SYNDICATE NUMBER 2987	10	XXX	XXX	0	121	121	XXX	XXX	121
AA-1120179	LLOYD'S SYNDICATE NUMBER 2988	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1129000	LLOYD'S SYNDICATE NUMBER 3000	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)

		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
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1120184	LLOYD'S SYNDICATE NUMBER 3268	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120113	LLOYD'S SYNDICATE NUMBER 3334	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126005	LLOYD'S SYNDICATE NUMBER 4000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120075	LLOYD'S SYNDICATE NUMBER 4020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120086	LLOYD'S SYNDICATE NUMBER 4141	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126006	LLOYD'S SYNDICATE NUMBER 4472	22	XXX	XXX	0	90	90	XXX	XXX	90
AA-1120080	LLOYD'S SYNDICATE NUMBER 5151	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120181	LLOYD'S SYNDICATE NUMBER 5886	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121425	MARKEL INTL INS CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120242	RIVERSTONE INS LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999. Total Authorized - Other Non-U.S. Insurers		229	XXX	XXX	0	2,518	2,518	XXX	XXX	2,518
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		369	XXX	XXX	824	2,944	3,768	XXX	XXX	3,768
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1370051	TRANSRE EUROPE SA	0	0	0	XXX	XXX	XXX	0	XXX	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	XXX	XXX	XXX	0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
38-0315280	AUTO OWNERS INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
38-1316179	FARM BUREAU MUT INS CO OF MI	0	0	0	XXX	XXX	XXX	0	XXX	0
94-1264187	IRONSHORE SPECIALTY INS CO	0	144	0	XXX	XXX	XXX	144	XXX	144
01-0233346	JOHN HANCOCK LIFE INS CO USA	0	0	0	XXX	XXX	XXX	0	XXX	0
36-1410470	LUMBERMENS MUT CAS CO	0	257	0	XXX	XXX	XXX	257	XXX	257
94-2298312	MEDICAL INS EXCH OF CA	0	0	0	XXX	XXX	XXX	0	XXX	0
75-2248748	MIDDLE STATES INS CO INC	0	4	0	XXX	XXX	XXX	4	XXX	4
86-0312181	MUTUAL INS CO OF AZ	0	0	0	XXX	XXX	XXX	0	XXX	0
36-0883760	RELIANCE STANDARD LIFE INS CO	0	427	0	XXX	XXX	XXX	427	XXX	427
38-1082080	US BR SUN LIFE ASSUR CO OF CANADA	0	735	0	XXX	XXX	XXX	735	XXX	735
01-0278678	UNUM LIFE INS CO OF AMER	0	128	0	XXX	XXX	XXX	128	XXX	128
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	1,695	0	XXX	XXX	XXX	1,695	XXX	1,695
AA-4190035	A R I G ARAB INS GRP B S C	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-0058658	ADVANTAGE REINS 1 CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190906	AEOLUS RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120841	AIG EUROPE LTD	0	164	0	XXX	XXX	XXX	164	XXX	164
AA-1344101	ALLIANZ GLOBAL RISKS REINS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190978	ALPHACAT REINS LTD	477	0	477	XXX	XXX	XXX	477	XXX	477
AA-1780091	ARCH REINS EUROPE UNDERWRITING LTD	0	29	0	XXX	XXX	XXX	0	XXX	0
AA-3194126	ARCH REINS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190873	ARIEL REINS CO LTD	44	0	44	XXX	XXX	XXX	44	XXX	44

SCHEDULE F - PART 3 (Continued)

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

		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
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	456	0	456	XXX	XXX	XXX	456	XXX	456
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190347	ARTEX SAC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1240012	GROUPE ASSUBEL	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1321004	ASSURANCES DU CREDIT	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1240037	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320155	ASSUROP	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	ASURANSI KREDIT INDONESIA PT	38	184	38	XXX	XXX	XXX	204	XXX	204
AA-1784107	ATRADIUS REINS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1122027	AXA REINS UK PLC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340055	AXA VERSICHERUNG AG	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1784115	AXIS RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	BOWLINE RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	BUMBLEBEE RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194161	CATLIN INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5280012	CENTRAL REINS CORP	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194130	ENDURANCE SPECIALTY INS LTD	0	1,768	1	XXX	XXX	XXX	1,769	XXX	1,769
AA-1360065	F A T A ASSICURAZIONI SPA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1580035	FUJI FIRE AND MARINE INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460060	GEN REINS CORP (EUROPE) AG	0	28	0	XXX	XXX	XXX	28	XXX	28
AA-3191437	GROUP ARK INS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191190	HAMILTON RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-4360377	HAREL INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190875	HISCOX INS CO (BERMUDA) LTD	0	35	0	XXX	XXX	XXX	35	XXX	35
AA-3191327	HISCOX RE ILS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190677	HORSESHOE RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190677	HORSESHOE RE LIMITED - TRAV01	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190677	HORSESHOE RE LIMITED - TRAY01	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190677	HORSESHOE RE LIMITED - TRCA01	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)

		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
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190677	HORSESHOE RE LIMITED - TREI01	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190677	HORSESHOE RE LIMITED -TRBV01	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190677	HORSESHOE RE LIMITED - AT0103	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190677	HORSESHOE RE LIMITED - GB0036	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191450	INTEGRAL REINS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	JAPAN ATOMIC POOL	0	3	0	XXX	XXX	XXX	3	XXX	3
00-0000000	KINESIS REINSURANCE I LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5420050	KOREAN REINS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-4430540	KUWAIT REINS CO KSC	0	52	0	XXX	XXX	XXX	52	XXX	52
AA-1580050	KYOEI FIRE AND MARINE INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320167	LA LICORNE CIE DE REASSUR	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3161009	LONDON LIFE AND CAS REINS CORP	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3160108	LONDON LIFE AND CASUALTY CORP	0	402	0	XXX	XXX	XXX	402	XXX	402
AA-3770506	LONGTAIL RE (CAYMAN) SPC LTD	0	299	0	XXX	XXX	XXX	299	XXX	299
AA-3160070	MANUFACTURERS P & C LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194129	MONTPELIER REINS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460019	MS AMLIN AG	0	483	0	XXX	XXX	XXX	483	XXX	483
AA-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	0	2,232	0	XXX	XXX	XXX	2,232	XXX	2,232
AA-1990640	MUT & FED INS CO LTD	11	0	11	XXX	XXX	XXX	11	XXX	11
AA-1460100	NEW REINS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191389	OMEGACAT REINS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190686	PARTNER REINS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780070	QBE REINS (EUROPE) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120481	QBE UK LTD	15	373	15	XXX	XXX	XXX	373	XXX	373
AA-3191261	QUINTE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191238	RENAISSANCERE SPECIALTY US LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190339	RENAISSANCE REINS LTD	0	45	0	XXX	XXX	XXX	45	XXX	45
AA-1121275	ROYAL & SUN ALLIANCE INS PLC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320158	SCOR SE	0	59	0	XXX	XXX	XXX	59	XXX	59
AA-1464100	SCOR SWITZERLAND LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1240175	SECURA SOCIETE DE REASSUR	0	6	0	XXX	XXX	XXX	6	XXX	6
AA-8310012	SEPTAGON INS PCC LTD	175	0	175	XXX	XXX	XXX	175	XXX	175
AA-3191321	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1440076	SIRIUSPOINT INTL INS CORP (PUBL)	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320284	SOCIETE PARISIENNE DE SOUSCRIPTION D ASSUR	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460026	SOMPO JAPAN CANOPIUS REINS AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1580110	SOMPO JAPAN INS INC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320295	SOREMA STE DE REASS DES ASS MUT AGRICOLES	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190746	SPHERE DRAKE INS (BERMUDA) LTD	0	66	0	XXX	XXX	XXX	66	XXX	66
AA-3770338	SUNRISE PROFESSIONAL IND LTD	0	25	0	XXX	XXX	XXX	25	XXX	25
AA-1370021	SWISS RE EUROPE SA	16	0	16	XXX	XXX	XXX	16	XXX	16

SCHEDULE F - PART 3 (Continued)

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

		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
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1560160	SWISS REINS CO CANADA	0	99	26	XXX	XXX	XXX	125	XXX	125
AA-5324100	TAIPING REINS CO LTD	33	0	33	XXX	XXX	XXX	33	XXX	33
AA-5280065	TAIWAN FIRE AND MARINE INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340218	TELA VERSICHERUNG AG	0	5	0	XXX	XXX	XXX	5	XXX	5
AA-1560450	TEMPLE INS CO	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191272	TERRA NOVA (BERMUDA) INS CO	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-3191295	THIRD POINT REINS (USA) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1580100	TOKIO MARINE & NICHIDO FIRE INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5341025	UNITED INDIA INS CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191354	UPSILON RFO RE LTD	38	0	38	XXX	XXX	XXX	38	XXX	38
AA-1460006	VALIDUS REINS (SWITZERLAND) LTD	0	548	0	XXX	XXX	XXX	548	XXX	548
AA-3190870	VALIDUS REINS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1360265	VITTORIA ASSICURAZIONI SPA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-8310002	WHITE ROCK INS CO PCC LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190186	WHITE ROCK INS (SAC) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1490003	WR BERKLEY EUROPE AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340255	WURTTEMBERGISCHE VERSICHERUNG AG	0	3	0	XXX	XXX	XXX	3	XXX	3
AA-1780072	XL RE EUROPE PLC	17	0	17	XXX	XXX	XXX	17	XXX	17
AA-1460190	ZURICH INS CO LTD	0	7	0	XXX	XXX	XXX	7	XXX	7
2699999. Total Unauthorized - Other Non-U.S. Insurers		1,321	6,918	1,348	XXX	XXX	XXX	8,204	XXX	8,204
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1,321	8,613	1,348	XXX	XXX	XXX	9,899	XXX	9,899
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
CR-3194126	ARCH REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460018	CATLIN RE SWITZERLAND LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	60
CR-3194101	EVEREST REINS BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190060	HANNOVER RE (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	231	231
CR-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
CR-1340125	HANNOVER RUECK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	398	398
CR-3190829	MARKEL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190339	RENAISSANCE REINS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260	260
CR-1460023	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190757	XL RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3
CR-3190757	XL RE 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	953	953
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	953	953
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		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	74	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		1,691	8,613	1,348	824	2,944	3,768	9,899	953	14,621
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		1,691	8,613	1,348	824	2,944	3,768	9,899	953	14,621

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	021000089	CITIBANK NA	71
0002	1	021000089	CITIBANK, NY	89
0003	3	021000089	CITIBANK, N.A.	63,582
0004	3	026009593	BANK OF AMERICA	585
0005	1	026008808	UNICREDIT BANK AG	16,051
0006	1	026007689	BNP PARIBAS	500
0007	1	072414239	MICHIGAN NATIONAL BANK	10
0008	1	021000089	CITIBANK, N.A	2,833
0009	1	021000089	CITIBANK N.A.	121
0010	1	026004307	MIZUHO CORPORATE BANK LTD	400
0011	3	021000089	CITIBANK NA	621
0012	1	072000096	Comerica Bank	85
0013	1	021113141	UBS, AG	86
0014	3	021000089	CITIBANK, NA	204
0014	3	026008808	UNICREDIT BANK AG	505
0015	1	021000089	CITIBANK, NY	10
0016	1	021000089	CITIBANK, N.A.	8
0017	1	021000021	ANZ - AUSTRALIA AND NEW ZEALAND BANK	1,729
0018	1	021000089	CITIBANK, N.A.	319
0019	1	121000248	WELLS FARGO	166
0020	1	026003243	THE TORONTO-DOMINION BANK	754
0021	1	026003243	TD Bank	937
0022	3	021000089	CITIBANK EUROPE PLC	281
0022	3	021000089	CITIBANK, NY	538
0022	3	026009593	BANK OF AMERICA, N.A.	232
0023	1	121000248	WELLS FARGO	159
0024	1	026009593	BANK OF AMERICA	103
0025	1	026002574	BARCLAYS	849
0026	3	021000089	CITIBANK, NY	1,189
0027	3	021000089	CITIBANK, NY	54
0028	1	021000089	CITIBANK, NY	467
0030	1	021000089	CITIBANK EUROPE PLC	2,576
0031	1	021000089	CITIBANK, NY	297
0032	1	021000089	CITIBANK, N.A	393
0033	1	021000089	CITIBANK, N.A.	1,000
0034	3	021000089	CITIBANK EUROPE PLC	1,626
0034	3	021000089	CITIBANK, NY	597
0035	3	021000089	CITIBANK, NY	708
0035	3	026009920	NATIXIS NEW YORK BRANCH	508
0036	1	026010786	NORDEA BANK ABP	17,962
0037	1	026002574	BARCLAYS	3,482
0038	1	021000089	CITIBANK, NY	7
0038	3	021000089	CITIBANK, NY	3,227
0038	3	026009593	BANK OF AMERICA	1,919
0039	3	021000089	CITIBANK, N.A.	1,972
0040	3	026004307	MUFG-BANK OF TOKYO-MITSUBISHI UFJ	15,000
0041	1	026004307	MIZUHO CORPORATE BANK LTD	167
0042	3	021000089	CITIBANK EUROPE PLC	7,709

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0043	3	021000089	WELLS FARGO	1,375
0043	3	042000314	5TH THIRD BANK N.A	1,529
0044	3	026004307	MUFG-BANK OF TOKYO-MITSUBISHI UFJ	191
0045	3	021000089	CITIBANK, N.A.	1,031
0046	1	021000089	CITIBANK EUROPE PLC	969
Total				157,783

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	CAPITOL INDEMNITY CORPORATION		967
2.	LLOYDS SYNDICATE #1225		8,774
3.	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED		8,188
4.	CINCINNATI INSURANCE COMPANY		74
5.	ARTEX SAC LIMITED (RONDOUT SEGREGATED)		12,304

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	ARTEX SAC LTD	113,760	68,271	Yes [ ] No [ ]
7.	INTEGRAL REINS LTD	104,683	85,671	Yes [ ] No [ ]
8.	LONGTAIL RE (CAYMAN) SPC LTD	98,403	115,028	Yes [ ] No [ ]
9.	TRANSRE EUROPE SA	90,114	19,661	Yes [ ] No [ ]
10.	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	65,741	772	Yes [ ] No [ ]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	14,153,170,854		14,153,170,854
2.	Premiums and considerations (Line 15)	1,060,491,734		1,060,491,734
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	74,816,936	(74,816,936)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	694,548,470		694,548,470
5.	Other assets	279,584,078		279,584,078
6.	Net amount recoverable from reinsurers		723,439,352	723,439,352
7.	Protected cell assets (Line 27)	0		0
8.	Totals (Line 28)	16,262,612,072	648,622,416	16,911,234,488
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	9,093,387,519	845,595,852	9,938,983,371
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	130,916,689		130,916,689
11.	Unearned premiums (Line 9)	1,604,909,579	86,813,346	1,691,722,925
12.	Advance premiums (Line 10)			0
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	0		0
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	176,931,887	(176,931,887)	0
15.	Funds held by company under reinsurance treaties (Line 13)	92,233,896	(92,233,896)	0
16.	Amounts withheld or retained by company for account of others (Line 14)			0
17.	Provision for reinsurance (Line 16)	14,621,000	(14,621,000)	0
18.	Other liabilities	83,143,607		83,143,607
19.	Total liabilities excluding protected cell business (Line 26)	11,196,144,177	648,622,416	11,844,766,593
20.	Protected cell liabilities (Line 27)			0
21.	Surplus as regards policyholders (Line 37)	5,066,467,895	XXX	5,066,467,895
22.	Totals (Line 38)	16,262,612,072	648,622,416	16,911,234,488

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

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	190,956,975	XXX	71,294,461	XXX		XXX		XXX		XXX		XXX		XXX	119,662,514	XXX		XXX
2. Premiums earned	194,591,519	XXX	73,716,705	XXX		XXX		XXX		XXX		XXX		XXX	120,874,814	XXX		XXX
3. Incurred claims	138,121,474	71.0	47,808,352	64.9	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	90,313,122	74.7	0	0.0
4. Cost containment expenses	1,258,393	0.6	300,738	0.4		0.0		0.0		0.0		0.0		0.0	957,655	0.8		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	139,379,867	71.6	48,109,090	65.3	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	91,270,777	75.5	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	0	0.0	0	0.0
7. Commissions (a)	47,104,122	24.2	18,881,845	25.6		0.0		0.0		0.0		0.0		0.0	28,222,277	23.3		0.0
8. Other general insurance expenses	5,734,585	2.9	2,141,028	2.9		0.0		0.0		0.0		0.0		0.0	3,593,557	3.0		0.0
9. Taxes, licenses and fees	170,924	0.1	63,815	0.1		0.0		0.0		0.0		0.0		0.0	107,109	0.1		0.0
10. Total other expenses incurred	53,009,631	27.2	21,086,688	28.6	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	31,922,943	26.4	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	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	2,202,021	1.1	4,520,927	6.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(2,318,906)	(1.9)	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
14. Gain from underwriting after dividends or refunds	2,202,021	1.1	4,520,927	6.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(2,318,906)	(1.9)	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	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 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	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	12,680,853	4,955,376	0					7,725,477	
2. Advance premiums	0								
3. Reserve for rate credits	0								
4. Total premium reserves, current year	12,680,853	4,955,376	0	0	0	0	0	7,725,477	0
5. Total premium reserves, prior year	16,315,397	7,377,620	0	0	0	0	0	8,937,777	0
6. Increase in total premium reserves	(3,634,544)	(2,422,244)	0	0	0	0	0	(1,212,300)	0
B. Contract Reserves:									
1. Additional reserves (a)	0								
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	125,911,938	59,633,563	0	0	0	0	0	66,278,375	0
2. Total prior year	112,958,317	60,126,460	0	0	0	0	0	52,831,857	0
3. Increase	12,953,621	(492,897)	0	0	0	0	0	13,446,518	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	105,611,607	47,474,635						58,136,972	
1.2 On claims incurred during current year	19,556,246	826,614						18,729,632	
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	43,746,189	32,040,161						11,706,028	
2.2 On claims incurred during current year	82,165,749	27,593,402						54,572,347	
3. Test:									
3.1 Line 1.1 and 2.1	149,357,796	79,514,796	0	0	0	0	0	69,843,000	0
3.2 Claim reserves and liabilities, December 31, prior year	112,958,317	60,126,460	0	0	0	0	0	52,831,857	0
3.3 Line 3.1 minus Line 3.2	36,399,479	19,388,336	0	0	0	0	0	17,011,143	0

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	190,956,975	71,294,461	0					119,662,514	
2. Premiums earned	194,591,520	73,716,705						120,874,815	
3. Incurred claims	135,537,908	45,224,305						90,313,603	
4. Commissions	47,104,122	18,881,845						28,222,277	
B. Reinsurance Ceded:									
1. Premiums written	0	0	0						
2. Premiums earned	0								
3. Incurred claims	(2,583,565)	(2,584,046)						481	
4. Commissions	0								

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				0
2. Beginning claim reserves and liabilities				0
3. Ending claim reserves and liabilities				0
4. Claims paid	0	0	0	0
B. Assumed Reinsurance:				
5. Incurred Claims				0
6. Beginning claim reserves and liabilities				0
7. Ending claim reserves and liabilities				0
8. Claims paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims				0
10. Beginning claim reserves and liabilities				0
11. Ending claim reserves and liabilities				0
12. Claims paid	0	0	0	0
D. Net:				
13. Incurred Claims	0	0	0	0
14. Beginning claim reserves and liabilities	0	0	0	0
15. Ending claim reserves and liabilities	0	0	0	0
16. Claims paid	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses				0
18. Beginning reserves and liabilities				0
19. Ending reserves and liabilities				0
20. Paid claims and cost containment expenses	0	0	0	0

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	112,749	2,002	8,747	362	442	0	0	119,574	XXX
2. 2012	3,355,576	258,714	3,096,862	1,641,632	109,368	91,000	2,624	25,349	0	0	1,645,989	XXX
3. 2013	3,165,842	177,185	2,988,657	1,401,858	32,437	70,535	1,569	17,777	0	0	1,456,164	XXX
4. 2014	3,166,794	175,542	2,991,252	1,416,571	80,372	66,069	2,131	19,479	0	0	1,419,616	XXX
5. 2015	2,992,173	239,640	2,752,533	1,390,241	148,582	95,541	2,871	18,800	0	0	1,353,129	XXX
6. 2016	3,774,979	304,767	3,470,212	1,807,030	49,222	133,253	1,869	22,173	0	0	1,911,365	XXX
7. 2017	3,825,555	374,296	3,451,259	2,385,426	373,395	151,049	1,851	21,874	0	0	2,183,103	XXX
8. 2018	4,030,426	455,055	3,575,371	2,525,754	534,520	136,726	2,735	19,963	0	0	2,145,188	XXX
9. 2019	4,468,864	537,957	3,930,907	2,177,179	460,667	126,748	2,034	18,651	0	0	1,859,877	XXX
10. 2020	4,629,025	355,753	4,273,272	1,480,377	58,051	82,817	313	16,672	0	0	1,521,502	XXX
11. 2021	5,623,193	511,667	5,111,526	798,985	57,418	47,776	206	12,365	0	0	801,502	XXX
12. Totals	XXX	XXX	XXX	17,137,801	1,906,033	1,010,261	18,565	193,545	0	0	16,417,009	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 Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	535,897	41,929	387,416	7,015	11,724	140	8,634	197	18,088	0	2,471	912,478	XXX
2. 2012	92,217	7,775	56,423	0	2,882	0	1,281	0	4,626	0	1,345	149,654	XXX
3. 2013	69,391	471	89,018	0	2,848	0	2,021	0	12,552	0	1,263	175,359	XXX
4. 2014	93,971	1,178	117,626	57	4,373	26	2,693	2	11,419	0	2,095	228,819	XXX
5. 2015	126,285	1,896	123,485	2,086	7,305	91	2,843	87	6,663	0	2,365	262,421	XXX
6. 2016	208,374	6,547	131,100	3,450	9,998	118	3,043	143	8,599	0	2,246	350,856	XXX
7. 2017	300,131	57,306	265,583	47,497	11,647	313	7,019	2,065	7,851	0	4,096	485,050	XXX
8. 2018	362,007	46,298	404,080	35,607	13,989	709	10,053	1,686	3,979	0	8,657	709,808	XXX
9. 2019	544,312	140,678	591,381	35,491	14,670	640	13,321	702	1,844	0	9,927	988,017	XXX
10. 2020	443,572	19,727	1,267,279	47,598	14,423	189	29,423	1,744	1,554	0	19,469	1,686,993	XXX
11. 2021	616,522	42,648	2,577,368	279,714	12,352	163	64,180	11,613	7,850	0	37,632	2,944,134	XXX
12. Totals	3,392,679	366,453	6,010,759	458,515	106,211	2,390	144,511	18,239	85,025	0	91,565	8,893,588	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	874,369	38,109
2. 2012	1,915,410	119,767	1,795,643	57.1	46.3	58.0	0	0		140,865	8,789
3. 2013	1,666,000	34,477	1,631,523	52.6	19.5	54.6	0	0		157,938	17,421
4. 2014	1,732,201	83,766	1,648,435	54.7	47.7	55.1	0	0		210,362	18,457
5. 2015	1,771,163	155,613	1,615,550	59.2	64.9	58.7	0	0		245,788	16,633
6. 2016	2,323,570	61,349	2,262,221	61.6	20.1	65.2	0	0		329,477	21,379
7. 2017	3,150,580	482,427	2,668,152	82.4	128.9	77.3	0	0		460,911	24,139
8. 2018	3,476,551	621,555	2,854,996	86.3	136.6	79.9	0	0		684,182	25,626
9. 2019	3,488,106	640,212	2,847,894	78.1	119.0	72.4	0	0		959,524	28,493
10. 2020	3,336,117	127,622	3,208,495	72.1	35.9	75.1	0	0		1,643,526	43,467
11. 2021	4,137,398	391,762	3,745,636	73.6	76.6	73.3	0	0		2,871,528	72,606
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,578,470	315,118

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	6,877,262	6,735,644	6,626,845	6,642,119	6,521,954	6,415,347	6,292,368	6,185,519	6,096,568	5,989,794	(106,774)	(195,725)
2. 2012	2,201,780	2,091,579	2,031,253	1,932,255	1,869,592	1,832,746	1,816,082	1,801,136	1,782,860	1,765,668	(17,192)	(35,468)
3. 2013	XXX	1,866,512	1,846,077	1,783,886	1,729,855	1,695,133	1,684,345	1,655,150	1,619,678	1,601,194	(18,484)	(53,956)
4. 2014	XXX	XXX	1,798,078	1,745,888	1,718,459	1,687,573	1,670,135	1,648,046	1,639,209	1,617,537	(21,672)	(30,509)
5. 2015	XXX	XXX	XXX	1,641,199	1,616,443	1,620,325	1,617,785	1,597,532	1,595,621	1,590,087	(5,533)	(7,445)
6. 2016	XXX	XXX	XXX	XXX	2,280,499	2,248,094	2,200,149	2,199,865	2,216,340	2,231,449	15,109	31,584
7. 2017	XXX	XXX	XXX	XXX	XXX	2,707,352	2,676,161	2,656,529	2,629,358	2,638,427	9,069	(18,101)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,832,635	2,859,826	2,852,651	2,831,054	(21,597)	(28,772)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,837,604	2,837,409	2,827,399	(10,011)	(10,205)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,258,127	3,190,269	(67,858)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,725,421	XXX	XXX
										12. Totals	(244,943)	(348,597)

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000	1,233,427	2,317,200	3,551,730	4,051,276	4,363,755	4,644,299	4,888,225	4,976,272	5,095,404	XXX	XXX
2. 2012	267,138	663,761	937,247	1,131,648	1,301,405	1,412,855	1,490,989	1,555,015	1,583,700	1,620,640	XXX	XXX
3. 2013	XXX	300,837	674,362	915,338	1,100,462	1,208,372	1,299,435	1,362,732	1,402,834	1,438,387	XXX	XXX
4. 2014	XXX	XXX	300,105	646,327	882,974	1,046,591	1,175,619	1,287,518	1,353,741	1,400,137	XXX	XXX
5. 2015	XXX	XXX	XXX	250,427	555,906	794,933	979,040	1,161,878	1,261,251	1,334,329	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	511,218	1,070,011	1,369,083	1,602,887	1,777,808	1,889,192	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	622,288	1,404,744	1,793,142	2,016,286	2,161,229	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	653,895	1,533,694	1,895,865	2,125,225	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	687,464	1,467,143	1,841,226	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	677,601	1,504,830	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	789,137	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	3,797,620	3,023,974	2,319,956	1,652,678	1,318,519	1,046,868	823,942	616,682	504,265	388,838
2. 2012	1,540,382	1,025,520	753,209	532,970	369,205	252,985	191,902	134,056	95,987	57,704
3. 2013	XXX	1,171,361	866,775	623,333	442,534	323,980	258,402	189,076	130,025	91,039
4. 2014	XXX	XXX	1,186,626	819,966	584,736	431,256	311,109	216,694	168,768	120,260
5. 2015	XXX	XXX	XXX	1,117,205	783,763	552,331	377,455	250,721	183,982	124,155
6. 2016	XXX	XXX	XXX	XXX	1,418,134	801,933	513,377	329,193	203,969	130,550
7. 2017	XXX	XXX	XXX	XXX	XXX	1,535,378	817,351	528,873	339,794	223,040
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,676,165	854,627	575,793	376,840
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,555,731	881,492	568,509
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,135,552	1,247,360
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,350,221

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	141	0	6	0	0	0	0	147	XXX
2. 2012	35,210	2,770	32,440	21,030	827	414	23	311	0	0	20,905	0
3. 2013	46,749	1,543	45,206	31,626	0	398	0	306	0	0	32,330	0
4. 2014	67,246	815	66,431	52,772	0	427	0	678	0	0	53,877	0
5. 2015	84,458	0	84,458	49,694	0	5,292	0	1,074	0	0	56,060	0
6. 2016	299,271	0	299,271	165,110	0	15,276	0	1,706	0	0	182,092	0
7. 2017	317,864	0	317,864	181,906	5	17,639	0	1,637	0	0	201,177	0
8. 2018	314,323	37	314,286	193,260	17	19,480	1	1,537	0	0	214,259	0
9. 2019	310,454	174	310,280	192,382	46	22,927	1	1,326	0	0	216,588	0
10. 2020	362,286	(2)	362,288	230,620	0	17,499	0	1,494	0	0	249,613	0
11. 2021	587,101	786	586,315	179,740	55	10,660	1	1,713	0	0	192,057	0
12. Totals	XXX	XXX	XXX	1,298,281	950	110,017	26	11,782	0	0	1,419,104	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	734	0	0	0	1	0	0	0	0	0	0	735	0
2. 2012	11	0	0	0	0	0	0	0	0	0	0	11	0
3. 2013	15	0	0	0	0	0	0	0	0	0	0	15	0
4. 2014	17	0	0	0	0	0	0	0	0	0	0	17	0
5. 2015	57	0	0	0	12	0	0	0	0	0	2	69	0
6. 2016	421	0	0	0	36	0	0	0	0	0	17	457	0
7. 2017	2,500	0	1,704	0	52	0	39	0	385	0	135	4,680	0
8. 2018	6,484	1	2,760	0	49	0	63	0	116	0	426	9,471	0
9. 2019	6,394	1	4,667	0	43	0	106	0	0	0	251	11,209	0
10. 2020	18,989	0	16,310	0	326	0	370	0	0	0	805	35,995	0
11. 2021	117,113	5	158,715	0	560	0	3,603	0	542	0	6,263	280,528	0
12. Totals	152,735	7	184,156	0	1,079	0	4,181	0	1,043	0	7,899	343,187	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	734	1
2. 2012	21,766	850	20,916	61.8	30.7	64.5	0	0	0.0	11	0
3. 2013	32,345	0	32,345	69.2	0.0	71.6	0	0	0.0	15	0
4. 2014	53,894	0	53,894	80.1	0.0	81.1	0	0	0.0	17	0
5. 2015	56,129	0	56,129	66.5	0.0	66.5	0	0	0.0	57	12
6. 2016	182,549	0	182,549	61.0	0.0	61.0	0	0	0.0	421	36
7. 2017	205,862	5	205,857	64.8	0.0	64.8	0	0	0.0	4,204	476
8. 2018	223,749	19	223,730	71.2	51.4	71.2	0	0	0.0	9,243	228
9. 2019	227,845	48	227,797	73.4	27.6	73.4	0	0	0.0	11,060	149
10. 2020	285,608	0	285,608	78.8	0.0	78.8	0	0	0.0	35,299	696
11. 2021	472,646	61	472,585	80.5	7.8	80.6	0	0	0.0	275,823	4,705
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	336,884	6,303

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	1,945	0	1	0	0	0	0	1,946	XXX
2. 2012	221,221	9,331	211,890	142,000	6,928	4,734	536	1,808	0	0	141,078	0
3. 2013	166,046	0	166,046	116,714	0	1,982	0	1,088	0	0	119,785	0
4. 2014	110,065	0	110,065	81,595	0	1,196	0	1,047	0	0	83,838	0
5. 2015	82,165	0	82,165	69,915	0	7,643	0	933	0	0	78,491	0
6. 2016	304,401	0	304,401	221,630	0	22,805	0	1,673	0	0	246,108	0
7. 2017	358,826	0	358,826	202,128	0	27,623	0	1,263	0	0	231,014	0
8. 2018	374,956	1,082	373,874	215,371	1,071	28,098	20	1,411	0	0	243,789	0
9. 2019	453,054	2,572	450,482	246,074	2,218	30,436	18	1,536	0	0	275,810	0
10. 2020	417,447	(9)	417,456	183,496	0	17,687	0	1,057	0	0	202,240	0
11. 2021	429,138	8,060	421,078	83,152	790	11,208	24	780	0	0	94,326	0
12. Totals	XXX	XXX	XXX	1,564,021	11,007	153,413	598	12,596	0	0	1,718,425	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	14,837	2	0	0	1	0	0	0	0	0	37	14,836	0
2. 2012	508	0	0	0	1	0	0	0	0	0	8	509	0
3. 2013	462	0	0	0	0	0	0	0	0	0	10	462	0
4. 2014	537	0	0	0	0	0	0	0	0	0	10	537	0
5. 2015	1,081	0	0	0	1	0	0	0	0	0	20	1,082	0
6. 2016	4,516	0	293	0	4	0	7	0	617	0	85	5,437	0
7. 2017	6,280	0	3,525	0	2	0	80	0	805	0	182	10,692	0
8. 2018	16,458	3	10,236	0	6	1	232	0	233	0	537	27,161	0
9. 2019	34,199	3	17,630	0	33	1	400	0	0	0	961	52,258	0
10. 2020	47,076	0	41,865	0	249	0	951	0	0	0	1,657	90,141	0
11. 2021	64,420	2,057	157,719	3,090	470	2	3,582	72	528	0	4,063	221,498	0
12. Totals	190,374	2,065	231,268	3,090	767	4	5,252	72	2,183	0	7,570	424,613	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	14,835	1
2. 2012	149,051	7,464	141,587	67.4	80.0	66.8	0	0	0.0	508	1
3. 2013	120,247	0	120,247	72.4	0.0	72.4	0	0	0.0	462	0
4. 2014	84,375	0	84,375	76.7	0.0	76.7	0	0	0.0	537	0
5. 2015	79,573	0	79,573	96.8	0.0	96.8	0	0	0.0	1,081	1
6. 2016	251,545	0	251,545	82.6	0.0	82.6	0	0	0.0	4,809	628
7. 2017	241,706	0	241,706	67.4	0.0	67.4	0	0	0.0	9,805	887
8. 2018	272,045	1,095	270,950	72.6	101.2	72.5	0	0	0.0	26,691	470
9. 2019	330,308	2,240	328,068	72.9	87.1	72.8	0	0	0.0	51,826	432
10. 2020	292,381	0	292,381	70.0	0.0	70.0	0	0	0.0	88,941	1,200
11. 2021	321,859	6,035	315,824	75.0	74.9	75.0	0	0	0.0	216,992	4,506
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	416,487	8,126

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	499	0	22	0	0	0	0	521	XXX
2. 2012	50,621	2,078	48,543	30,911	1,533	2,972	107	326	0	0	32,570	0
3. 2013	49,722	0	49,722	30,797	0	2,449	0	224	0	0	33,469	0
4. 2014	56,858	0	56,858	37,716	0	3,178	0	324	0	0	41,218	0
5. 2015	64,630	0	64,630	42,540	0	4,293	0	334	0	0	47,167	0
6. 2016	83,449	0	83,449	50,939	0	5,620	0	340	0	0	56,899	0
7. 2017	89,579	19	89,560	46,608	37	4,888	15	253	0	0	51,697	0
8. 2018	95,244	508	94,736	48,464	204	6,178	20	259	0	0	54,677	0
9. 2019	128,312	282	128,030	50,297	237	7,624	0	287	0	0	57,971	0
10. 2020	145,183	11	145,172	34,730	2	5,185	0	208	0	0	40,121	0
11. 2021	149,657	3,706	145,951	16,953	373	2,425	86	158	0	0	19,077	0
12. Totals	XXX	XXX	XXX	390,454	2,386	44,834	228	2,713	0	0	435,387	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	1,556	0	0	0	70	0	0	0	118	0	6	1,744	0
2. 2012	724	0	375	0	39	0	8	0	58	0	11	1,204	0
3. 2013	932	0	264	0	34	0	6	0	347	0	11	1,583	0
4. 2014	1,238	0	353	0	56	0	8	0	338	0	18	1,993	0
5. 2015	2,947	0	657	0	127	0	15	0	145	0	33	3,891	0
6. 2016	5,755	0	1,076	0	228	0	24	0	272	0	60	7,355	0
7. 2017	6,683	8	5,507	0	265	0	125	0	216	0	108	12,788	0
8. 2018	12,720	8	7,519	0	623	1	171	0	87	0	176	21,111	0
9. 2019	23,975	0	15,939	0	1,615	0	362	0	0	0	422	41,891	0
10. 2020	29,738	3	43,012	0	2,259	0	977	0	35	0	766	76,018	0
11. 2021	33,945	825	64,706	1,456	2,175	1	1,436	0	216	0	1,008	100,196	0
12. Totals	120,213	844	139,408	1,456	7,491	2	3,132	0	1,832	0	2,619	269,774	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,556	188
2. 2012	35,414	1,640	33,774	70.0	78.9	69.6	0	0	0.0	1,099	105
3. 2013	35,052	0	35,052	70.5	0.0	70.5	0	0	0.0	1,196	387
4. 2014	43,211	0	43,211	76.0	0.0	76.0	0	0	0.0	1,591	402
5. 2015	51,058	0	51,058	79.0	0.0	79.0	0	0	0.0	3,604	287
6. 2016	64,254	0	64,254	77.0	0.0	77.0	0	0	0.0	6,831	524
7. 2017	64,545	60	64,485	72.1	315.8	72.0	0	0	0.0	12,182	606
8. 2018	76,021	233	75,788	79.8	45.9	80.0	0	0	0.0	20,231	880
9. 2019	100,099	237	99,862	78.0	84.0	78.0	0	0	0.0	39,914	1,977
10. 2020	116,144	5	116,139	80.0	45.5	80.0	0	0	0.0	72,747	3,271
11. 2021	122,014	2,741	119,273	81.5	74.0	81.7	0	0	0.0	96,370	3,826
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	257,321	12,453

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	910	113	141	0	0	0	0	938	XXX
2. 2012	10,363	272	10,091	5,663	204	142	12	83	0	0	5,673	0
3. 2013	10,923	12	10,910	5,754	0	209	0	41	0	0	6,004	0
4. 2014	20,437	23	20,414	8,047	0	411	0	73	0	0	8,531	0
5. 2015	24,828	(7)	24,835	9,456	0	1,224	0	88	0	0	10,768	0
6. 2016	40,085	4	40,081	12,527	0	1,863	0	71	0	0	14,461	0
7. 2017	39,767	96	39,671	11,969	66	2,545	9	66	0	0	14,505	0
8. 2018	53,159	3,019	50,140	17,731	991	3,676	139	80	0	0	20,357	0
9. 2019	34,398	972	33,426	9,262	488	2,533	64	45	0	0	11,288	0
10. 2020	15,768	(139)	15,907	2,578	2	901	0	15	0	0	3,492	0
11. 2021	14,611	463	14,148	1,459	34	174	7	13	0	0	1,605	0
12. Totals	XXX	XXX	XXX	85,356	1,898	13,819	231	575	0	0	97,622	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 Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	17,565	10,707	579	579	431	0	24	24	0	0	18	7,289	0
2. 2012	130	0	0	0	0	0	0	0	0	0	2	130	0
3. 2013	164	0	0	0	0	0	0	0	0	0	3	164	0
4. 2014	333	0	982	0	2	0	22	0	131	0	26	1,470	0
5. 2015	415	0	1,311	0	2	0	30	0	56	0	35	1,814	0
6. 2016	1,276	0	1,290	0	7	0	29	0	153	0	56	2,755	0
7. 2017	1,430	0	3,677	0	16	1	83	0	107	0	125	5,312	0
8. 2018	3,894	213	7,314	550	74	6	154	0	66	0	230	10,733	0
9. 2019	3,468	212	5,323	0	63	5	121	0	8	0	160	8,766	0
10. 2020	1,861	5	4,180	0	62	1	95	0	7	0	113	6,199	0
11. 2021	1,157	67	6,793	0	105	11	154	0	23	0	148	8,154	0
12. Totals	31,693	11,204	31,449	1,129	762	24	712	24	551	0	916	52,786	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,858	431
2. 2012	6,019	216	5,803	58.1	79.4	57.5	0	0	0.0	130	0
3. 2013	6,168	0	6,168	56.5	0.0	56.5	0	0	0.0	164	0
4. 2014	10,001	0	10,001	48.9	0.0	49.0	0	0	0.0	1,315	155
5. 2015	12,582	0	12,582	50.7	0.0	50.7	0	0	0.0	1,726	88
6. 2016	17,216	0	17,216	42.9	0.0	43.0	0	0	0.0	2,566	189
7. 2017	19,893	76	19,817	50.0	79.2	50.0	0	0	0.0	5,107	205
8. 2018	32,989	1,899	31,090	62.1	62.9	62.0	0	0	0.0	10,445	288
9. 2019	20,823	769	20,054	60.5	79.1	60.0	0	0	0.0	8,579	187
10. 2020	9,699	8	9,691	61.5	(5.8)	60.9	0	0	0.0	6,036	163
11. 2021	9,878	119	9,759	67.6	25.7	69.0	0	0	0.0	7,883	271
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	50,809	1,977

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	(21)	0	30	0	0	0	0	9	XXX
2. 2012	6,890	288	6,602	4,807	182	43	5	57	0	0	4,719	0
3. 2013	7,219	0	7,219	4,648	0	33	0	45	0	0	4,727	0
4. 2014	6,172	0	6,172	2,954	0	73	0	31	0	0	3,058	0
5. 2015	6,160	0	6,160	1,474	0	2,970	0	23	0	0	4,467	0
6. 2016	78,906	0	78,906	39,936	0	5,009	0	314	0	0	45,259	0
7. 2017	71,181	0	71,181	36,985	0	7,582	0	261	0	0	44,828	0
8. 2018	67,304	0	67,304	36,912	0	6,008	0	246	0	0	43,166	0
9. 2019	62,383	0	62,383	27,750	0	5,645	0	177	0	0	33,572	0
10. 2020	61,357	0	61,357	21,798	0	4,184	0	132	0	0	26,114	0
11. 2021	77,838	0	77,838	14,261	0	2,647	0	135	0	0	17,043	0
12. Totals	XXX	XXX	XXX	191,504	182	34,225	5	1,421	0	0	226,962	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	90	0	0	0	85	0	0	0	0	0	1	175	0
2. 2012	8	0	0	0	0	0	0	0	0	0	0	8	0
3. 2013	89	0	0	0	0	0	0	0	0	0	2	89	0
4. 2014	228	0	0	0	0	0	0	0	0	0	6	228	0
5. 2015	321	0	0	0	3	0	0	0	0	0	7	324	0
6. 2016	1,001	0	0	0	5	0	0	0	0	0	22	1,006	0
7. 2017	675	0	2,407	0	10	0	55	0	216	0	72	3,363	0
8. 2018	3,084	0	2,113	0	2	0	48	0	47	0	128	5,294	0
9. 2019	4,187	0	4,556	0	2	0	103	0	0	0	220	8,848	0
10. 2020	5,381	0	7,284	0	27	0	165	0	6	0	319	12,863	0
11. 2021	5,792	0	40,111	0	75	0	911	0	137	0	1,166	47,026	0
12. Totals	20,856	0	56,471	0	209	0	1,282	0	406	0	1,943	79,224	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	90	85
2. 2012	4,914	187	4,727	71.3	64.9	71.6	0	0	0.0	8	0
3. 2013	4,816	0	4,816	66.7	0.0	66.7	0	0	0.0	89	0
4. 2014	3,286	0	3,286	53.2	0.0	53.2	0	0	0.0	228	0
5. 2015	4,791	0	4,791	77.8	0.0	77.8	0	0	0.0	321	3
6. 2016	46,265	0	46,265	58.6	0.0	58.6	0	0	0.0	1,001	5
7. 2017	48,191	0	48,191	67.7	0.0	67.7	0	0	0.0	3,082	281
8. 2018	48,460	0	48,460	72.0	0.0	72.0	0	0	0.0	5,197	97
9. 2019	42,420	0	42,420	68.0	0.0	68.0	0	0	0.0	8,743	105
10. 2020	38,977	0	38,977	63.5	0.0	63.5	0	0	0.0	12,665	198
11. 2021	64,069	0	64,069	82.3	0.0	82.3	0	0	0.0	45,903	1,123
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	77,327	1,897

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2012	0	0	0	29	0	0	0	0	0	0	29	0
3. 2013	0	0	0	735	0	811	0	2	0	0	1,548	0
4. 2014	9,049	2,040	7,009	2,267	407	2,317	472	5	0	0	3,710	0
5. 2015	17,307	4,121	13,186	2,507	508	3,595	762	5	0	0	4,837	0
6. 2016	17,458	3,880	13,578	2,480	581	2,863	688	5	0	0	4,079	0
7. 2017	18,123	4,030	14,093	2,921	567	2,830	542	5	0	0	4,647	0
8. 2018	20,062	4,187	15,875	2,125	205	2,418	382	6	0	0	3,962	0
9. 2019	19,782	4,265	15,517	1,296	198	1,764	323	3	0	0	2,542	0
10. 2020	22,028	4,048	17,980	577	94	1,043	161	2	0	0	1,367	0
11. 2021	24,260	1,699	22,561	0	0	597	34	0	0	0	563	0
12. Totals	XXX	XXX	XXX	14,937	2,560	18,238	3,364	33	0	0	27,284	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	148	0	0	0	29	0	0	0	0	0	0	177	0
4. 2014	530	69	67	27	124	20	2	1	100	0	0	706	0
5. 2015	1,332	360	877	108	236	54	22	5	66	0	0	2,006	0
6. 2016	2,616	546	798	202	291	64	22	8	75	0	0	2,982	0
7. 2017	2,719	464	1,302	317	265	64	36	13	65	0	0	3,529	0
8. 2018	1,678	322	3,974	501	368	76	100	21	43	0	0	5,243	0
9. 2019	1,621	266	5,365	903	643	118	139	38	15	0	0	6,458	0
10. 2020	1,048	156	8,379	956	670	107	208	40	15	0	0	9,061	0
11. 2021	81	3	12,234	758	698	30	275	15	39	0	0	12,521	0
12. Totals	11,773	2,186	32,996	3,772	3,324	534	804	141	418	0	0	42,682	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012	29	0	29	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	1,725	0	1,725	0.0	0.0	0.0	0	0	0.0	148	29
4. 2014	5,412	996	4,416	59.8	48.8	63.0	0	0	0.0	501	205
5. 2015	8,640	1,797	6,843	49.9	43.6	51.9	0	0	0.0	1,741	265
6. 2016	9,150	2,089	7,061	52.4	53.8	52.0	0	0	0.0	2,666	316
7. 2017	10,143	1,967	8,176	56.0	48.8	58.0	0	0	0.0	3,240	289
8. 2018	10,712	1,507	9,205	53.4	36.0	58.0	0	0	0.0	4,829	414
9. 2019	10,846	1,846	9,000	54.8	43.3	58.0	0	0	0.0	5,817	641
10. 2020	11,942	1,514	10,428	54.2	37.4	58.0	0	0	0.0	8,315	746
11. 2021	13,924	840	13,084	57.4	49.5	58.0	0	0	0.0	11,554	967
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	38,811	3,871

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	1,641	0	289	0	0	0	0	1,930	XXX
2. 2012	115,646	5,209	110,437	48,428	3,552	16,480	344	289	0	0	61,300	0
3. 2013	85,074	(90)	85,164	32,906	0	10,350	0	183	0	0	43,438	0
4. 2014	79,180	1,357	77,823	35,473	255	8,544	343	213	0	0	43,632	0
5. 2015	76,819	3,076	73,743	41,828	698	7,239	680	234	0	0	47,923	0
6. 2016	88,087	3,341	84,746	42,001	683	8,692	702	331	0	0	49,639	0
7. 2017	89,965	3,314	86,651	32,416	584	9,101	629	160	0	0	40,464	0
8. 2018	75,803	6,143	69,660	18,188	1,121	6,155	864	62	0	0	22,420	0
9. 2019	65,022	6,769	58,253	8,424	769	3,312	647	33	0	0	10,353	0
10. 2020	55,042	1,962	53,080	2,393	5	1,099	131	15	0	0	3,371	0
11. 2021	68,001	2,562	65,439	618	12	509	32	6	0	0	1,089	0
12. Totals	XXX	XXX	XXX	264,316	7,679	71,769	4,372	1,526	0	0	325,560	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	13,266	23	7,557	0	402	1	172	0	1,214	0	0	22,587	0
2. 2012	8,000	0	2,008	0	906	0	46	0	426	0	0	11,386	0
3. 2013	6,974	0	1,870	0	423	0	42	0	907	0	0	10,216	0
4. 2014	3,897	23	2,768	22	332	6	63	1	721	0	0	7,729	0
5. 2015	6,268	173	3,242	88	565	32	75	3	218	0	0	10,072	0
6. 2016	9,827	222	5,581	165	1,007	48	130	7	357	0	0	16,460	0
7. 2017	14,931	272	10,022	260	1,318	45	233	11	344	0	0	26,260	0
8. 2018	12,678	877	16,619	680	964	130	440	78	191	0	0	29,127	0
9. 2019	11,061	769	20,657	1,764	904	147	509	80	54	0	0	30,425	0
10. 2020	3,376	117	28,827	876	900	77	679	45	50	0	0	32,717	0
11. 2021	2,632	66	38,271	1,443	1,137	62	848	12	126	0	0	41,431	0
12. Totals	92,910	2,542	137,422	5,298	8,858	548	3,237	237	4,608	0	0	238,410	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	20,800	1,787
2. 2012	76,582	3,896	72,686	66.2	74.8	65.8	0	0	0.0	10,008	1,378
3. 2013	53,654	0	53,654	63.1	0.0	63.0	0	0	0.0	8,844	1,372
4. 2014	52,011	650	51,361	65.7	47.9	66.0	0	0	0.0	6,620	1,109
5. 2015	59,669	1,674	57,995	77.7	54.4	78.6	0	0	0.0	9,249	823
6. 2016	67,926	1,827	66,099	77.1	54.7	78.0	0	0	0.0	15,021	1,439
7. 2017	68,525	1,801	66,724	76.2	54.3	77.0	0	0	0.0	24,421	1,839
8. 2018	55,297	3,750	51,547	72.9	61.0	74.0	0	0	0.0	27,740	1,387
9. 2019	44,954	4,176	40,778	69.1	61.7	70.0	0	0	0.0	29,185	1,240
10. 2020	37,339	1,251	36,088	67.8	63.8	68.0	0	0	0.0	31,210	1,507
11. 2021	44,147	1,627	42,520	64.9	63.5	65.0	0	0	0.0	39,394	2,037
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	222,492	15,918

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	4,362	2	122	13	0	0	0	4,469	XXX
2. 2012	315,648	22,577	293,071	160,264	8,471	2,793	144	1,692	0	0	156,134	XXX
3. 2013	287,932	13,885	274,048	145,866	1,867	1,674	88	1,236	0	0	146,821	XXX
4. 2014	256,764	10,339	246,425	121,563	6,363	2,305	343	1,172	0	0	118,334	XXX
5. 2015	239,688	15,756	223,932	137,354	7,289	2,723	513	1,263	0	0	133,538	XXX
6. 2016	248,475	18,815	229,660	154,539	12,894	2,957	291	834	0	0	145,145	XXX
7. 2017	230,795	16,740	214,055	143,222	7,081	3,549	30	767	0	0	140,427	XXX
8. 2018	239,549	6,776	232,773	135,417	3,118	3,223	0	816	0	0	136,338	XXX
9. 2019	203,833	2,517	201,316	100,342	457	2,584	0	703	0	0	103,172	XXX
10. 2020	221,701	4,747	216,954	62,439	4	1,526	0	394	0	0	64,355	XXX
11. 2021	234,972	9,590	225,382	25,531	0	592	0	252	0	0	26,375	XXX
12. Totals	XXX	XXX	XXX	1,190,900	47,546	24,048	1,422	9,129	0	0	1,175,108	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	21,586	124	7,716	0	81	16	175	0	259	0	892	29,677	0
2. 2012	4,191	1	2,938	0	3	0	67	0	219	0	505	7,417	0
3. 2013	7,106	71	3,363	0	4	0	76	0	537	0	411	11,015	0
4. 2014	10,675	863	4,033	0	63	0	92	0	1,034	0	977	15,034	0
5. 2015	11,776	626	4,465	0	113	5	101	0	279	0	1,052	16,103	0
6. 2016	18,808	2,312	4,208	0	133	6	96	0	843	0	1,013	21,770	0
7. 2017	21,783	280	4,885	0	483	0	111	0	483	0	1,349	27,465	0
8. 2018	44,035	14,853	15,058	395	634	0	349	16	187	0	1,802	44,999	0
9. 2019	31,465	2,800	20,819	622	651	0	485	26	0	0	1,499	49,972	0
10. 2020	34,789	0	52,242	60	642	0	1,187	2	54	0	2,663	88,852	0
11. 2021	27,285	6	95,146	61	577	0	2,161	3	325	0	3,752	125,424	0
12. Totals	233,499	21,936	214,873	1,138	3,384	27	4,900	47	4,220	0	15,915	437,728	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	29,178	499
2. 2012	172,167	8,616	163,551	54.5	38.2	55.8	0	0	0.0	7,128	289
3. 2013	159,862	2,026	157,836	55.5	14.6	57.6	0	0	0.0	10,398	617
4. 2014	140,937	7,569	133,368	54.9	73.2	54.1	0	0	0.0	13,845	1,189
5. 2015	158,074	8,433	149,641	65.9	53.5	66.8	0	0	0.0	15,615	488
6. 2016	182,418	15,503	166,915	73.4	82.4	72.7	0	0	0.0	20,704	1,066
7. 2017	175,283	7,391	167,892	75.9	44.2	78.4	0	0	0.0	26,388	1,077
8. 2018	199,719	18,382	181,337	83.4	271.3	77.9	0	0	0.0	43,845	1,154
9. 2019	157,049	3,905	153,144	77.0	155.1	76.1	0	0	0.0	48,862	1,110
10. 2020	153,273	66	153,207	69.1	1.4	70.6	0	0	0.0	86,971	1,881
11. 2021	151,869	70	151,799	64.6	0.7	67.4	0	0	0.0	122,364	3,060
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	425,298	12,430

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	11,402	525	5,682	346	18	0	0	16,231	XXX
2. 2012	180,544	8,817	171,727	109,248	6,196	11,103	184	801	0	0	114,771	0
3. 2013	193,930	1,542	192,388	93,578	554	6,673	679	382	0	0	99,400	0
4. 2014	239,850	433	239,417	115,303	638	5,708	123	534	0	0	120,784	0
5. 2015	255,248	6,420	248,828	126,481	3,343	9,108	112	545	0	0	132,679	0
6. 2016	247,680	12,970	234,710	110,596	621	12,257	23	448	0	0	122,657	0
7. 2017	257,162	5,414	251,748	95,859	850	14,059	83	430	0	0	109,415	0
8. 2018	317,402	11,261	306,141	101,056	10,878	11,178	289	534	0	0	101,601	0
9. 2019	368,700	18,779	349,921	59,202	3,320	6,375	206	282	0	0	62,333	0
10. 2020	513,762	6,223	507,539	30,989	33	3,917	4	183	0	0	35,052	0
11. 2021	708,678	22,316	686,362	14,364	88	1,673	7	137	0	0	16,079	0
12. Totals	XXX	XXX	XXX	868,078	27,046	87,733	2,056	4,294	0	0	931,003	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	56,708	3,171	113,379	2,628	2,833	120	2,601	110	396	0	0	169,888	0
2. 2012	6,947	0	5,947	0	645	0	135	0	438	0	0	14,112	0
3. 2013	6,568	193	14,551	0	559	0	330	0	1,915	0	0	23,730	0
4. 2014	10,529	196	25,564	8	706	0	603	0	2,426	0	0	39,624	0
5. 2015	15,936	238	27,940	39	1,074	0	635	2	1,172	0	0	46,478	0
6. 2016	21,626	243	30,943	53	1,543	0	704	2	1,203	0	0	55,721	0
7. 2017	28,822	274	48,849	603	2,458	24	1,100	4	1,085	0	0	81,409	0
8. 2018	33,216	898	87,815	2,191	3,561	154	2,090	146	685	0	0	123,978	0
9. 2019	28,769	631	144,841	4,066	2,723	130	3,311	115	611	0	0	175,313	0
10. 2020	27,781	14	266,456	1,730	2,487	1	6,062	51	458	0	0	301,448	0
11. 2021	21,240	325	397,034	12,077	1,249	17	9,243	503	1,315	0	0	417,159	0
12. Totals	258,142	6,183	1,163,319	23,395	19,838	446	26,814	933	11,704	0	0	1,448,860	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	164,288	5,600
2. 2012	135,264	6,380	128,883	74.9	72.4	75.1	0	0	0.0	12,894	1,218
3. 2013	124,556	1,426	123,130	64.2	92.5	64.0	0	0	0.0	20,926	2,804
4. 2014	161,373	965	160,408	67.3	222.9	67.0	0	0	0.0	35,889	3,735
5. 2015	182,891	3,734	179,157	71.7	58.2	72.0	0	0	0.0	43,599	2,879
6. 2016	179,320	942	178,378	72.4	7.3	76.0	0	0	0.0	52,273	3,448
7. 2017	192,662	1,838	190,824	74.9	33.9	75.8	0	0	0.0	76,794	4,615
8. 2018	240,135	14,556	225,579	75.7	129.3	73.7	0	0	0.0	117,942	6,036
9. 2019	246,114	8,468	237,646	66.8	45.1	67.9	0	0	0.0	168,913	6,400
10. 2020	338,333	1,833	336,500	65.9	29.5	66.3	0	0	0.0	292,493	8,955
11. 2021	446,255	13,017	433,238	63.0	58.3	63.1	0	0	0.0	405,872	11,287
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,391,883	56,977

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	28,125	(2)	1,183	0	25	0	0	29,335	XXX
2. 2012	457,449	21,911	435,538	233,575	15,172	36,273	567	1,370	0	0	255,479	0
3. 2013	503,821	1,490	502,330	238,008	78	35,454	2	1,431	0	0	274,813	0
4. 2014	515,513	(508)	516,021	259,151	159	34,194	6	1,633	0	0	294,813	0
5. 2015	533,294	5,973	527,321	254,706	3,038	38,208	12	1,360	0	0	291,224	0
6. 2016	521,600	11,310	510,290	232,857	1,190	35,956	23	1,294	0	0	268,894	0
7. 2017	486,421	13,490	472,931	175,263	3,901	29,305	161	773	0	0	201,279	0
8. 2018	414,877	23,178	391,699	123,749	8,385	22,346	955	569	0	0	137,324	0
9. 2019	405,909	23,820	382,089	71,488	3,774	14,870	759	374	0	0	82,199	0
10. 2020	508,142	5,448	502,694	49,144	1	7,802	0	316	0	0	57,261	0
11. 2021	818,433	30,006	788,427	17,407	60	3,315	6	164	0	0	20,820	0
12. Totals	XXX	XXX	XXX	1,683,473	35,756	258,906	2,491	9,309	0	0	1,913,441	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	67,393	50	87,837	0	1,197	2	1,994	0	1,880	0	0	160,249	0
2. 2012	16,055	0	25,337	0	831	0	575	0	1,464	0	0	44,262	0
3. 2013	18,391	0	39,368	0	1,281	0	894	0	3,180	0	0	63,114	0
4. 2014	24,542	27	41,194	0	2,143	0	935	0	3,776	0	0	72,563	0
5. 2015	36,872	205	46,146	1,851	4,233	0	1,083	77	1,939	0	0	88,140	0
6. 2016	55,150	2,113	51,372	3,030	4,737	0	1,224	126	2,011	0	0	109,225	0
7. 2017	71,256	2,636	75,013	3,162	4,321	51	1,742	111	2,091	0	0	148,463	0
8. 2018	57,806	3,386	95,950	4,439	5,594	291	2,414	337	1,013	0	0	154,324	0
9. 2019	50,099	3,007	141,918	8,354	5,000	238	3,266	234	457	0	0	188,907	0
10. 2020	32,556	0	245,862	3,679	3,975	0	5,581	82	359	0	0	284,572	0
11. 2021	19,857	113	470,223	16,958	2,909	37	11,081	790	1,548	0	0	487,720	0
12. Totals	449,977	11,537	1,320,220	41,473	36,221	619	30,789	1,757	19,718	0	0	1,801,539	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	155,180	5,069
2. 2012	315,480	15,739	299,741	69.0	71.8	68.8	0	0	0.0	41,392	2,870
3. 2013	338,007	80	337,927	67.1	5.4	67.3	0	0	0.0	57,759	5,355
4. 2014	367,568	192	367,376	71.3	(37.8)	71.2	0	0	0.0	65,709	6,854
5. 2015	384,547	5,183	379,364	72.1	86.8	71.9	0	0	0.0	80,962	7,178
6. 2016	384,601	6,482	378,119	73.7	57.3	74.1	0	0	0.0	101,379	7,846
7. 2017	359,764	10,022	349,742	74.0	74.3	74.0	0	0	0.0	140,471	7,992
8. 2018	309,441	17,793	291,648	74.6	76.8	74.5	0	0	0.0	145,931	8,393
9. 2019	287,472	16,366	271,106	70.8	68.7	71.0	0	0	0.0	180,656	8,251
10. 2020	345,595	3,762	341,833	68.0	69.1	68.0	0	0	0.0	274,739	9,833
11. 2021	526,504	17,964	508,540	64.3	59.9	64.5	0	0	0.0	473,009	14,711
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,717,187	84,352

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	121,354	12,612	6,311	2	325	0	0	115,376	XXX
2. 2020	645,196	35,724	609,472	314,720	7,635	10,267	1	3,690	0	0	321,041	XXX
3. 2021	666,112	28,875	637,237	104,644	(2,903)	4,900	0	1,210	0	0	113,657	XXX
4. Totals	XXX	XXX	XXX	540,718	17,344	21,478	3	5,225	0	0	550,074	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	141,570	29,004	48,833	5,825	3,855	0	1,220	243	755	0	6,163	161,161	0
2. 2020	92,325	2,325	150,067	4,138	2,411	0	3,575	262	3	0	7,250	241,656	0
3. 2021	114,504	3,044	235,588	5,022	2,155	0	5,671	209	789	0	10,489	350,432	0
4. Totals	348,399	34,373	434,488	14,985	8,421	0	10,466	714	1,547	0	23,902	753,249	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	155,574	5,587
2. 2020	577,058	14,361	562,697	89.4	40.2	92.3	0	0	0.0	235,929	5,727
3. 2021	469,461	5,372	464,089	70.5	18.6	72.8	0	0	0.0	342,026	8,406
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	733,529	19,720

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	2,625	0	494	0	5	0	0	3,124	XXX
2. 2020	234,750	56	234,694	130,347	0	10,645	0	913	0	0	141,905	0
3. 2021	272,468	683	271,785	119,178	69	8,826	4	1,128	0	0	129,059	0
4. Totals	XXX	XXX	XXX	252,150	69	19,965	4	2,046	0	0	274,088	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	3,648	2	1,812	0	14	0	41	0	0	0	0	5,513	0
2. 2020	2,371	0	8,692	0	32	0	197	0	0	0	0	11,292	0
3. 2021	11,701	59	62,579	0	87	0	1,421	0	214	0	0	75,943	0
4. Totals	17,720	61	73,083	0	133	0	1,659	0	214	0	0	92,748	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,458	55
2. 2020	153,197	0	153,197	65.3	0.0	65.3	0	0	0.0	11,063	229
3. 2021	205,134	132	205,002	75.3	19.3	75.4	0	0	0.0	74,221	1,722
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	90,742	2,006

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	16,231	104	234	2	29	0	0	16,388	XXX
2. 2020	75,556	51	75,505	18,398	0	150	0	130	0	0	18,678	XXX
3. 2021	69,826	106	69,720	1,201	0	42	0	11	0	0	1,254	XXX
4. Totals	XXX	XXX	XXX	35,830	104	426	2	170	0	0	36,320	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	56,390	1,206	38,460	0	1,130	1	874	0	1,679	0	8,678	97,326	0
2. 2020	4,235	0	15,081	0	24	0	342	0	17	0	2,800	19,699	0
3. 2021	1,737	0	29,360	0	13	0	666	0	100	0	4,243	31,876	0
4. Totals	62,362	1,206	82,901	0	1,167	1	1,882	0	1,796	0	15,721	148,901	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	93,644	3,682
2. 2020	38,377	0	38,377	50.8	0.0	50.8	0	0	0.0	19,316	383
3. 2021	33,130	0	33,130	47.4	0.0	47.5	0	0	0.0	31,097	779
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	144,057	4,844

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	20,692	2,269	218	1	48	0	0	18,688	XXX
2. 2020	233,504	3	233,501	135,565	(2)	438	0	865	0	0	136,870	XXX
3. 2021	238,661	2	238,659	62,543	0	183	0	592	0	0	63,318	XXX
4. Totals	XXX	XXX	XXX	218,800	2,267	839	1	1,505	0	0	218,876	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	43,567	17,776	25,424	868	86	0	593	36	1,192	0	493	52,182	0
2. 2020	5,017	0	22,098	0	30	0	502	0	19	0	470	27,666	0
3. 2021	6,364	0	98,123	0	22	0	2,228	0	335	0	1,815	107,072	0
4. Totals	54,948	17,776	145,645	868	138	0	3,323	36	1,546	0	2,778	186,920	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	50,347	1,835
2. 2020	164,534	(2)	164,536	70.5	(66.7)	70.5	0	0	0.0	27,115	551
3. 2021	170,390	0	170,390	71.4	0.0	71.4	0	0	0.0	104,487	2,585
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	181,949	4,971

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2013	282	0	282	166	0	3	0	0	0	0	169	XXX
4. 2014	635	0	635	357	0	7	0	4	0	0	368	XXX
5. 2015	148	0	148	61	0	2	0	1	0	0	64	XXX
6. 2016	8	0	8	0	0	0	0	0	0	0	0	XXX
7. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	584	0	12	0	5	0	0	601	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	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 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	169	0	169	59.9	0.0	59.9	0	0	0.0	0	0
4. 2014	368	0	368	58.0	0.0	58.0	0	0	0.0	0	0
5. 2015	64	0	64	43.2	0.0	43.2	0	0	0.0	0	0
6. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	(2,480)	(1,875)	24	0	(16)	0	0	(597)	XXX
2. 2012	576,491	79,918	496,573	148,459	30,007	248	0	7,495	0	0	126,196	XXX
3. 2013	564,860	85,177	479,684	145,377	9,952	267	0	5,566	0	0	141,258	XXX
4. 2014	576,165	96,887	479,278	154,809	35,218	109	0	5,850	0	0	125,550	XXX
5. 2015	507,210	141,674	365,536	180,883	99,080	137	0	5,546	0	0	87,486	XXX
6. 2016	539,142	189,096	350,046	144,866	27,381	128	8	7,077	0	0	124,682	XXX
7. 2017	600,972	259,228	341,744	607,060	326,953	628	167	7,971	0	0	288,539	XXX
8. 2018	578,983	317,111	261,872	919,557	484,569	647	7	7,883	0	0	443,511	XXX
9. 2019	678,518	381,630	296,888	644,249	411,728	217	15	4,780	0	0	237,503	XXX
10. 2020	559,850	272,391	287,459	191,022	49,330	355	15	4,605	0	0	146,637	XXX
11. 2021	676,935	349,365	327,570	135,323	51,554	14	4	5,130	0	0	88,909	XXX
12. Totals	XXX	XXX	XXX	3,269,125	1,523,897	2,775	216	61,886	0	0	1,809,674	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	26,909	2,338	3,787	2,284	28	0	34	0	763	0	62	26,899	XXX
2. 2012	8,340	509	0	0	0	0	0	0	0	0	63	7,831	XXX
3. 2013	1,907	113	0	0	0	0	0	0	0	0	34	1,794	XXX
4. 2014	2,879	0	0	0	0	0	0	0	0	0	23	2,879	XXX
5. 2015	4,277	293	1,422	0	2	0	32	0	9	0	133	5,449	XXX
6. 2016	7,455	1,052	2,200	0	10	0	50	0	500	0	69	9,163	XXX
7. 2017	47,453	41,455	47,151	38,096	11	2	1,793	1,587	27	0	111	15,295	XXX
8. 2018	65,372	22,414	54,156	23,162	11	1	1,633	929	126	0	1,317	74,792	XXX
9. 2019	184,220	109,015	37,326	17,075	31	1	580	121	0	0	999	95,945	XXX
10. 2020	81,642	16,971	145,323	32,722	92	0	3,672	1,116	255	0	1,873	180,175	XXX
11. 2021	135,442	29,594	389,387	181,000	6	0	12,003	7,202	712	0	3,321	319,754	XXX
12. Totals	565,896	223,754	680,752	294,339	191	4	19,797	10,955	2,392	0	8,005	739,976	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	26,074	825
2. 2012	164,542	30,516	134,027	28.5	38.2	27.0	0	0	0.0	7,831	0
3. 2013	153,117	10,065	143,052	27.1	11.8	29.8	0	0	0.0	1,794	0
4. 2014	163,647	35,218	128,429	28.4	36.3	26.8	0	0	0.0	2,879	0
5. 2015	192,308	99,373	92,935	37.9	70.1	25.4	0	0	0.0	5,406	43
6. 2016	162,286	28,441	133,845	30.1	15.0	38.2	0	0	0.0	8,603	560
7. 2017	712,094	408,260	303,834	118.5	157.5	88.9	0	0	0.0	15,053	242
8. 2018	1,049,385	531,082	518,303	181.2	167.5	197.9	0	0	0.0	73,952	840
9. 2019	871,403	537,955	333,448	128.4	141.0	112.3	0	0	0.0	95,456	489
10. 2020	426,966	100,154	326,812	76.3	36.8	113.7	0	0	0.0	177,272	2,903
11. 2021	678,017	269,354	408,663	100.2	77.1	124.8	0	0	0.0	314,235	5,519
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	728,555	11,421

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	54,640	806	1,021	0	393	0	0	55,248	XXX
2. 2012	451,024	16,111	434,913	215,719	9,263	3,194	4	2,916	0	0	212,561	XXX
3. 2013	375,826	7,976	367,850	153,538	14,671	2,717	0	1,892	0	0	143,476	XXX
4. 2014	362,645	10,220	352,425	178,155	32,517	2,228	0	2,946	0	0	150,812	XXX
5. 2015	327,039	8,685	318,354	141,350	215	1,734	0	2,898	0	0	145,767	XXX
6. 2016	305,309	7,578	297,731	142,498	21	1,653	0	2,772	0	0	146,902	XXX
7. 2017	304,997	4,330	300,667	139,818	9,393	2,608	179	1,511	0	0	134,365	XXX
8. 2018	355,464	26,741	328,723	114,948	15,085	709	51	1,178	0	0	101,699	XXX
9. 2019	425,435	29,859	395,576	98,517	8,652	427	0	3,435	0	0	93,727	XXX
10. 2020	452,310	25,040	427,270	63,470	947	77	1	2,066	0	0	64,665	XXX
11. 2021	478,996	52,971	426,025	22,013	7,286	11	1	902	0	0	15,639	XXX
12. Totals	XXX	XXX	XXX	1,324,666	98,856	16,379	236	22,909	0	0	1,264,862	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	215,179	5,942	153,994	656	5,644	0	3,332	27	12,968	0	0	384,492	XXX
2. 2012	31,573	0	16,986	0	264	0	386	0	1,694	0	0	50,903	XXX
3. 2013	20,160	94	26,210	0	407	0	595	0	4,655	0	0	51,933	XXX
4. 2014	29,989	0	39,687	0	873	0	901	0	2,097	0	0	73,547	XXX
5. 2015	34,140	0	33,316	0	835	0	756	0	2,567	0	0	71,614	XXX
6. 2016	69,067	59	27,872	0	1,824	0	633	0	2,213	0	0	101,550	XXX
7. 2017	71,883	3,373	40,540	235	1,697	126	1,054	138	1,344	0	0	112,646	XXX
8. 2018	69,786	3,288	71,994	3,689	1,192	49	1,710	159	662	0	0	138,159	XXX
9. 2019	87,138	10,945	109,454	1,706	579	0	2,492	46	305	0	0	187,271	XXX
10. 2020	51,225	136	178,997	3,437	168	3	4,120	146	198	0	0	230,986	XXX
11. 2021	40,039	6,484	288,163	57,849	40	3	8,143	2,807	787	0	0	270,029	XXX
12. Totals	720,179	30,321	987,213	67,572	13,523	181	24,122	3,323	29,490	0	0	1,673,130	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	362,575	21,917
2. 2012	272,731	9,267	263,464	60.5	57.5	60.6	0	0	0.0	48,559	2,344
3. 2013	210,174	14,765	195,409	55.9	185.1	53.1	0	0	0.0	46,276	5,657
4. 2014	256,876	32,517	224,359	70.8	318.2	63.7	0	0	0.0	69,676	3,871
5. 2015	217,596	215	217,381	66.5	2.5	68.3	0	0	0.0	67,456	4,158
6. 2016	248,532	80	248,452	81.4	1.1	83.4	0	0	0.0	96,880	4,670
7. 2017	260,455	13,444	247,011	85.4	310.5	82.2	0	0	0.0	108,815	3,831
8. 2018	262,179	22,321	239,858	73.8	83.5	73.0	0	0	0.0	134,803	3,356
9. 2019	302,347	21,349	280,998	71.1	71.5	71.0	0	0	0.0	183,941	3,330
10. 2020	300,321	4,670	295,651	66.4	18.7	69.2	0	0	0.0	226,649	4,337
11. 2021	360,098	74,430	285,668	75.2	140.5	67.1	0	0	0.0	263,869	6,160
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,609,499	63,631

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	2,060	39	(9)	0	21	0	0	2,033	XXX
2. 2012	34,447	982	33,465	38,025	1,068	91	0	626	0	0	37,673	XXX
3. 2013	31,040	245	30,796	15,732	64	0	0	274	0	0	15,942	XXX
4. 2014	26,375	525	25,850	10,245	0	0	0	156	0	0	10,401	XXX
5. 2015	26,300	233	26,067	12,295	0	0	0	271	0	0	12,566	XXX
6. 2016	26,453	140	26,313	12,408	0	0	0	301	0	0	12,709	XXX
7. 2017	31,040	163	30,877	1,477	0	0	0	17	0	0	1,494	XXX
8. 2018	31,302	188	31,114	14,180	30	0	0	211	0	0	14,361	XXX
9. 2019	34,689	204	34,485	28,058	30	6	0	436	0	0	28,470	XXX
10. 2020	36,279	199	36,080	8,005	0	39	0	587	0	0	8,631	XXX
11. 2021	42,814	477	42,337	558	0	0	0	34	0	0	592	XXX
12. Totals	XXX	XXX	XXX	143,043	1,231	127	0	2,934	0	0	144,872	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	25,483	458	2,310	0	555	0	53	0	437	0	500	28,380	XXX
2. 2012	2,859	0	582	0	0	0	13	0	21	0	212	3,475	XXX
3. 2013	536	0	964	0	0	0	22	0	177	0	106	1,699	XXX
4. 2014	543	0	459	0	0	0	10	0	77	0	75	1,089	XXX
5. 2015	973	0	657	0	0	0	15	0	36	0	115	1,681	XXX
6. 2016	792	0	781	0	0	0	18	0	11	0	99	1,602	XXX
7. 2017	1,920	0	1,668	0	0	0	38	0	92	0	230	3,718	XXX
8. 2018	3,431	0	1,733	0	0	0	39	0	7	0	251	5,210	XXX
9. 2019	6,532	0	4,107	0	0	0	93	0	2	0	592	10,734	XXX
10. 2020	1,290	0	12,070	0	0	0	274	0	7	0	753	13,641	XXX
11. 2021	9,578	0	14,789	0	0	0	336	0	51	0	1,364	24,754	XXX
12. Totals	53,937	458	40,120	0	555	0	911	0	918	0	4,297	95,983	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	27,335	1,045
2. 2012	42,216	1,068	41,148	122.6	108.8	123.0	0	0	0.0	3,441	34
3. 2013	17,705	64	17,641	57.0	26.2	57.3	0	0	0.0	1,500	199
4. 2014	11,490	0	11,490	43.6	0.0	44.4	0	0	0.0	1,002	87
5. 2015	14,247	0	14,247	54.2	0.0	54.7	0	0	0.0	1,630	51
6. 2016	14,311	0	14,311	54.1	0.0	54.4	0	0	0.0	1,573	29
7. 2017	5,212	0	5,212	16.8	0.0	16.9	0	0	0.0	3,588	130
8. 2018	19,601	30	19,571	62.6	16.0	62.9	0	0	0.0	5,164	46
9. 2019	39,234	30	39,204	113.1	14.7	113.7	0	0	0.0	10,639	95
10. 2020	22,272	0	22,272	61.4	0.0	61.7	0	0	0.0	13,360	281
11. 2021	25,346	0	25,346	59.2	0.0	59.9	0	0	0.0	24,367	387
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	93,599	2,384

Schedule P - Part 1R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX	509	0	4	0	0	0	0	513	XXX
2. 2020	68,864	0	68,864	86	0	3	0	0	0	0	89	XXX
3. 2021	64,692	0	64,692	40	0	0	0	0	0	0	40	XXX
4. Totals	XXX	XXX	XXX	635	0	7	0	0	0	0	642	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	559	0	16,014	0	7	0	364	0	305	0	0	17,249	0
2. 2020	2,872	0	20,534	0	69	0	466	0	71	0	0	24,012	0
3. 2021	3,635	0	18,427	0	74	0	418	0	63	0	0	22,617	0
4. Totals	7,066	0	54,975	0	150	0	1,248	0	439	0	0	63,878	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	16,573	676
2. 2020	24,101	0	24,101	35.0	0.0	35.0	0	0	0.0	23,406	606
3. 2021	22,657	0	22,657	35.0	0.0	35.0	0	0	0.0	22,062	555
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	62,041	1,837

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	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)	
1. Prior	XXX	XXX	XXX									XXX
2. 2020												
3. 2021												
4. Totals	XXX	XXX	XXX									XXX

NONE

	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 Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2020													
3. 2021													
4. Totals													

NONE

	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			XXX		
2. 2020											
3. 2021											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	6,521	6,960	6,585	7,790	8,043	8,151	8,503	9,027	9,084	9,128	44	101
2. 2012	22,376	23,653	23,685	22,011	20,697	20,576	20,593	20,604	20,603	20,605	2	1
3. 2013	XXX	34,083	34,028	33,520	33,007	32,020	32,051	32,039	32,037	32,039	2	0
4. 2014	XXX	XXX	58,987	55,772	54,648	53,393	53,277	53,221	53,216	53,216	0	(5)
5. 2015	XXX	XXX	XXX	72,357	60,108	57,664	55,353	55,422	55,053	55,055	2	(367)
6. 2016	XXX	XXX	XXX	XXX	216,337	201,619	181,550	181,436	180,661	180,843	182	(593)
7. 2017	XXX	XXX	XXX	XXX	XXX	214,249	226,489	208,506	204,155	203,835	(320)	(4,671)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	217,217	216,861	222,059	222,077	18	5,216
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	217,578	222,256	226,471	4,215	8,893
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	267,077	284,114	17,037	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	470,330	XXX	XXX
										12. Totals	21,182	8,575

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

1. Prior	114,965	113,307	109,807	101,888	102,284	101,842	102,398	102,500	102,833	103,181	348	681
2. 2012	167,686	167,686	156,641	145,580	142,262	140,157	139,606	139,513	139,616	139,779	163	266
3. 2013	XXX	135,397	135,416	122,961	119,641	119,640	118,810	118,726	118,987	119,159	172	433
4. 2014	XXX	XXX	92,295	86,354	83,388	83,388	82,838	82,779	83,209	83,328	119	549
5. 2015	XXX	XXX	XXX	69,330	75,523	77,800	77,963	78,231	78,753	78,640	(113)	409
6. 2016	XXX	XXX	XXX	XXX	238,196	238,196	245,452	248,887	248,342	249,255	913	368
7. 2017	XXX	XXX	XXX	XXX	XXX	261,848	254,261	245,520	240,521	239,638	(883)	(5,882)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	268,639	267,579	268,046	269,306	1,260	1,727
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	323,293	324,557	326,532	1,975	3,239
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	301,445	291,324	(10,121)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	314,516	XXX	XXX
										12. Totals	(6,167)	1,790

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

1. Prior	55,939	57,477	56,042	51,898	49,570	50,582	50,596	48,179	47,233	47,404	171	(775)
2. 2012	38,445	38,446	35,920	34,401	34,402	34,401	34,403	33,898	33,390	33,389	(1)	(509)
3. 2013	XXX	39,318	39,208	35,727	35,728	35,728	35,727	34,483	34,482	34,482	0	(1)
4. 2014	XXX	XXX	44,848	41,980	41,981	41,981	41,980	42,549	42,548	42,549	1	0
5. 2015	XXX	XXX	XXX	46,692	45,405	45,404	45,405	48,640	50,191	50,579	388	1,939
6. 2016	XXX	XXX	XXX	XXX	57,810	56,132	56,133	56,882	63,643	63,642	(1)	6,760
7. 2017	XXX	XXX	XXX	XXX	XXX	61,142	61,141	63,633	64,015	64,016	1	383
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	63,861	65,573	69,705	75,442	5,737	9,869
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,739	96,171	99,575	3,404	4,836
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111,236	115,896	4,660	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118,899	XXX	XXX
										12. Totals	14,360	22,502

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

1. Prior	57,120	57,132	56,750	54,309	54,656	49,666	47,676	41,863	40,798	39,889	(909)	(1,974)
2. 2012	8,495	8,487	8,224	8,072	7,451	7,245	7,141	6,271	6,003	5,719	(284)	(552)
3. 2013	XXX	8,604	8,593	8,592	8,069	7,350	7,350	6,824	6,540	6,127	(413)	(697)
4. 2014	XXX	XXX	15,122	14,085	13,066	12,045	12,043	10,294	10,002	9,797	(205)	(497)
5. 2015	XXX	XXX	XXX	17,248	15,999	15,998	15,253	13,303	12,437	12,438	1	(865)
6. 2016	XXX	XXX	XXX	XXX	25,798	24,798	24,785	23,273	17,992	16,992	(1,000)	(6,281)
7. 2017	XXX	XXX	XXX	XXX	XXX	24,542	24,541	23,674	20,143	19,644	(499)	(4,030)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	30,985	30,943	30,943	30,944	1	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,156	19,999	20,001	2	(1,155)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,921	9,669	(252)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,723	XXX	XXX
										12. Totals	(3,558)	(16,050)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	3,733	4,674	4,491	5,452	5,728	5,752	5,712	5,609	5,693	5,661	(32)	52
2. 2012	4,245	5,968	4,646	4,663	4,709	4,722	4,703	4,687	4,678	4,671	(7)	(16)
3. 2013	XXX	7,170	6,042	4,960	4,960	5,104	5,009	4,767	4,730	4,771	41	4
4. 2014	XXX	XXX	4,254	3,947	3,330	3,638	3,614	3,285	3,231	3,255	24	(30)
5. 2015	XXX	XXX	XXX	3,961	5,812	5,196	5,183	4,778	4,745	4,768	23	(10)
6. 2016	XXX	XXX	XXX	XXX	50,756	50,755	47,686	47,688	47,215	45,951	(1,264)	(1,737)
7. 2017	XXX	XXX	XXX	XXX	XXX	56,545	49,503	47,350	47,215	47,714	499	364
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	46,984	49,320	48,168	48,167	(1)	(1,153)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,192	43,997	42,243	(1,754)	(2,949)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,912	38,839	(5,073)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,797	XXX	XXX
										12. Totals	(7,544)	(5,475)

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	32	32	32	21	15	15	91	176	176	176	0	0
2. 2012	0	0	0	0	0	0	24	29	29	29	0	0
3. 2013	XXX	0	128	94	1,000	1,773	2,332	1,634	1,554	1,723	169	89
4. 2014	XXX	XXX	5,752	3,839	3,401	3,399	4,101	4,122	4,123	4,311	188	189
5. 2015	XXX	XXX	XXX	8,665	7,840	7,839	7,182	6,522	6,776	6,772	(4)	250
6. 2016	XXX	XXX	XXX	XXX	8,062	8,063	7,811	6,541	6,283	6,981	698	440
7. 2017	XXX	XXX	XXX	XXX	XXX	8,373	8,086	6,924	6,923	8,106	1,183	1,182
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,226	9,227	9,158	9,156	(2)	(71)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,981	8,983	8,982	(1)	1
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,412	10,411	(1)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,045	XXX	XXX
										12. Totals	2,230	2,080

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

1. Prior	512,227	506,296	494,785	444,620	428,823	414,804	399,935	390,314	374,743	365,900	(8,843)	(24,414)
2. 2012	82,220	82,108	82,109	79,796	74,015	72,858	72,857	72,971	72,971	71,972	(999)	(999)
3. 2013	XXX	58,524	58,504	57,674	52,566	52,567	52,566	52,565	52,566	52,565	(1)	0
4. 2014	XXX	XXX	52,257	52,018	50,461	50,461	50,461	50,449	50,428	50,427	(1)	(22)
5. 2015	XXX	XXX	XXX	49,704	49,647	49,649	49,649	52,954	55,888	57,543	1,655	4,589
6. 2016	XXX	XXX	XXX	XXX	58,764	58,621	58,604	61,131	61,089	65,411	4,322	4,280
7. 2017	XXX	XXX	XXX	XXX	XXX	61,022	61,009	61,021	61,020	66,220	5,200	5,199
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	48,752	48,506	48,507	51,294	2,787	2,788
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,570	39,524	40,691	1,167	1,121
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,025	36,023	(2)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,388	XXX	XXX
										12. Totals	5,287	(7,458)

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

1. Prior	382,720	366,241	354,461	355,277	345,228	336,327	333,554	315,066	306,340	300,010	(6,330)	(15,056)
2. 2012	207,664	200,119	204,826	192,752	184,776	181,002	170,059	167,452	164,303	161,640	(2,663)	(5,812)
3. 2013	XXX	162,943	166,935	166,952	166,209	164,724	166,240	162,422	158,111	156,063	(2,048)	(6,359)
4. 2014	XXX	XXX	158,202	150,256	143,674	139,379	139,379	135,749	134,529	131,162	(3,367)	(4,587)
5. 2015	XXX	XXX	XXX	142,769	142,822	148,594	151,548	149,740	149,739	148,099	(1,640)	(1,641)
6. 2016	XXX	XXX	XXX	XXX	159,492	161,606	162,603	161,595	162,066	165,238	3,172	3,643
7. 2017	XXX	XXX	XXX	XXX	XXX	156,020	157,076	163,263	162,182	166,642	4,460	3,379
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	180,384	181,857	178,478	180,334	1,856	(1,523)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157,329	152,489	152,441	(48)	(4,888)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,890	152,759	(4,131)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	151,222	XXX	XXX
										12. Totals	(10,739)	(32,844)

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

1. Prior	926,429	957,721	992,154	1,036,451	1,035,391	1,031,355	1,013,322	1,010,380	1,003,373	1,004,455	1,082	(5,925)
2. 2012	126,096	125,933	125,167	125,123	124,040	124,040	127,645	127,648	127,648	127,645	(3)	(3)
3. 2013	XXX	136,982	136,973	136,222	128,527	128,528	126,602	122,756	120,832	120,833	1	(1,923)
4. 2014	XXX	XXX	170,078	170,115	164,653	164,632	162,237	157,450	157,449	157,448	(1)	(2)
5. 2015	XXX	XXX	XXX	177,392	177,440	177,438	177,440	177,439	177,439	177,440	1	1
6. 2016	XXX	XXX	XXX	XXX	167,081	167,082	167,072	172,339	176,727	176,727	0	4,388
7. 2017	XXX	XXX	XXX	XXX	XXX	179,774	179,756	182,743	185,795	189,309	3,514	6,566
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	213,021	219,201	220,732	224,360	3,628	5,159
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	244,492	244,141	236,753	(7,388)	(7,739)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	345,955	335,859	(10,096)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	431,786	XXX	XXX
										12. Totals	(9,262)	522

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

1. Prior	1,197,607	1,178,171	1,148,727	1,156,624	1,139,228	1,122,705	1,108,344	1,092,413	1,074,049	1,056,553	(17,496)	(35,860)
2. 2012	313,346	310,620	310,619	306,047	306,047	306,049	306,062	301,489	301,488	296,907	(4,581)	(4,582)
3. 2013	XXX	350,648	350,264	345,302	350,324	350,325	350,325	345,302	336,972	333,315	(3,657)	(11,987)
4. 2014	XXX	XXX	360,305	354,775	365,135	365,135	365,137	365,136	366,136	361,967	(4,169)	(3,169)
5. 2015	XXX	XXX	XXX	365,502	365,518	365,519	376,063	376,063	376,063	376,065	2	2
6. 2016	XXX	XXX	XXX	XXX	361,241	361,056	361,000	361,001	364,108	374,814	10,706	13,813
7. 2017	XXX	XXX	XXX	XXX	XXX	340,066	340,064	340,065	342,377	346,878	4,501	6,813
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	283,129	283,130	286,337	290,066	3,729	6,936
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	271,418	271,418	270,275	(1,143)	(1,143)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	355,232	341,158	(14,074)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	506,828	XXX	XXX
										12. Totals	(26,182)	(29,177)

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	541,048	503,567	487,319	(16,248)	(53,729)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	580,083	559,004	(21,079)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	462,090	XXX	XXX
										4. Totals	(37,327)	(53,729)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75,704	66,071	63,356	(2,715)	(12,348)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,748	152,284	(13,464)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	203,660	XXX	XXX
										4. Totals	(16,179)	(12,348)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,906	134,286	134,307	21	(12,599)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,230	38,230	0	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,019	XXX	XXX
										4. Totals	21	(12,599)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169,445	158,985	146,696	(12,289)	(22,749)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	180,557	163,652	(16,905)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169,463	XXX	XXX
										4. Totals	(29,194)	(22,749)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012		0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	69	140	150	169	169	169	169	169	169	0	0
4. 2014	XXX	XXX	315	318	364	364	364	364	364	364	0	0
5. 2015	XXX	XXX	XXX	73	63	63	63	63	63	63	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	464,507	460,196	474,245	484,932	484,222	487,304	481,856	479,582	476,501	463,436	(13,065)	(16,146)
2. 2012	319,119	238,034	185,847	156,885	141,558	128,803	126,243	126,202	123,231	126,532	3,301	330
3. 2013	XXX	203,227	189,721	170,354	155,905	143,016	141,046	138,556	138,156	137,486	(670)	(1,070)
4. 2014	XXX	XXX	137,865	140,474	140,394	130,579	128,360	126,742	125,749	122,579	(3,170)	(4,163)
5. 2015	XXX	XXX	XXX	87,727	87,396	96,260	96,183	89,016	88,347	87,380	(967)	(1,636)
6. 2016	XXX	XXX	XXX	XXX	149,027	150,613	137,556	127,034	123,004	126,268	3,264	(766)
7. 2017	XXX	XXX	XXX	XXX	XXX	324,340	317,078	313,264	302,943	295,836	(7,107)	(17,428)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	490,823	539,589	537,559	510,294	(27,265)	(29,295)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	320,963	333,391	328,668	(4,723)	7,705
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	282,059	321,952	39,893	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	402,821	XXX	XXX
										12. Totals	(10,509)	(62,469)

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	2,267,212	2,206,399	2,136,841	2,155,205	2,078,197	2,035,070	1,978,821	1,946,473	1,915,245	1,858,261	(56,984)	(88,212)
2. 2012	311,455	311,007	305,448	296,750	279,013	274,615	274,651	274,665	267,967	258,854	(9,112)	(15,811)
3. 2013	XXX	252,309	252,161	248,506	233,761	226,571	222,945	216,992	199,453	188,862	(10,591)	(28,130)
4. 2014	XXX	XXX	237,552	237,502	237,502	237,504	232,216	230,581	227,559	219,316	(8,243)	(11,265)
5. 2015	XXX	XXX	XXX	216,255	216,103	216,104	216,102	216,234	213,021	211,916	(1,105)	(4,318)
6. 2016	XXX	XXX	XXX	XXX	208,258	208,260	208,235	220,392	242,154	243,467	1,313	23,075
7. 2017	XXX	XXX	XXX	XXX	XXX	211,521	211,511	222,975	237,701	244,156	6,455	21,181
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	237,788	237,701	237,485	238,018	533	317
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270,369	270,061	277,258	7,197	6,889
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	292,887	293,387	500	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283,979	XXX	XXX
										12. Totals	(70,038)	(96,274)

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

1. Prior	177,866	174,789	166,194	163,550	170,243	160,561	156,217	152,426	151,604	150,037	(1,567)	(2,389)
2. 2012	46,062	47,135	46,547	46,585	46,236	44,523	44,525	42,786	42,786	40,502	(2,284)	(2,284)
3. 2013	XXX	19,655	19,612	19,604	19,597	19,587	19,583	19,240	18,000	17,190	(810)	(2,050)
4. 2014	XXX	XXX	16,540	16,589	15,164	13,871	13,871	13,725	12,690	11,257	(1,433)	(2,468)
5. 2015	XXX	XXX	XXX	15,402	15,383	17,990	17,989	16,635	16,635	13,940	(2,695)	(2,695)
6. 2016	XXX	XXX	XXX	XXX	15,593	15,593	15,591	16,789	16,782	13,999	(2,783)	(2,790)
7. 2017	XXX	XXX	XXX	XXX	XXX	16,461	12,015	10,654	5,067	5,103	36	(5,551)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	15,357	19,238	17,222	19,353	2,131	115
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,946	39,279	38,766	(513)	14,820
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,795	21,678	(11,117)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,261	XXX	XXX
										12. Totals	(21,035)	(5,292)

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

NONE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

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

NONE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,319	34,373	17,717	(16,656)	(27,602)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,663	24,030	(23,633)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,594	XXX	XXX
										4. Totals	(40,289)	(27,602)

SCHEDULE P - PART 2T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	3,838	5,066	6,014	6,452	6,973	7,259	7,934	8,246	8,393	0	
2. 2012	7,593	18,430	20,045	20,422	20,506	20,535	20,570	20,585	20,591	20,594	0	0
3. 2013	XXX	13,255	23,237	31,470	31,827	31,916	32,011	32,010	32,019	32,024	0	0
4. 2014	XXX	XXX	22,851	50,703	52,719	52,982	53,206	53,173	53,187	53,199	0	0
5. 2015	XXX	XXX	XXX	30,339	52,720	54,368	54,820	55,279	54,962	54,986	0	0
6. 2016	XXX	XXX	XXX	XXX	96,367	169,190	176,136	178,449	179,068	180,386	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	108,019	190,526	197,498	198,167	199,540	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	104,030	189,624	209,081	212,722	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105,766	198,061	215,262	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137,427	248,119	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	190,344		

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

1. Prior	000	40,851	64,553	74,974	81,057	81,519	84,529	86,642	86,399	88,345	0	
2. 2012	45,231	92,087	116,809	127,782	133,864	136,248	138,065	139,031	139,129	139,270	0	0
3. 2013	XXX	45,516	83,377	99,852	109,304	113,215	116,131	117,702	118,284	118,697	0	0
4. 2014	XXX	XXX	38,944	59,545	70,660	75,094	78,434	80,711	81,856	82,791	0	0
5. 2015	XXX	XXX	XXX	30,432	55,956	65,287	70,664	74,189	76,033	77,558	0	0
6. 2016	XXX	XXX	XXX	XXX	82,252	177,672	204,870	227,080	239,459	244,435	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	75,087	166,826	203,251	220,933	229,751	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	87,796	180,671	222,359	242,378	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	115,870	236,015	274,274	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,751	201,183	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,546		

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

1. Prior	000	18,219	27,315	32,921	38,863	41,587	42,781	44,507	45,257	45,778	0	
2. 2012	6,788	15,779	19,794	22,488	26,328	28,819	30,195	31,553	31,791	32,243	0	0
3. 2013	XXX	7,640	16,586	20,472	24,171	27,793	30,419	31,763	32,550	33,246	0	0
4. 2014	XXX	XXX	9,839	18,971	24,860	30,207	34,433	38,070	40,105	40,894	0	0
5. 2015	XXX	XXX	XXX	8,328	19,299	26,408	31,765	39,690	45,132	46,833	0	0
6. 2016	XXX	XXX	XXX	XXX	10,975	22,583	29,592	41,085	51,383	56,559	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	10,842	24,272	36,854	45,610	51,444	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	11,122	29,018	43,025	54,418	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,020	36,028	57,684	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,097	39,913	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,919		

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

1. Prior	000	8,896	15,007	21,053	24,938	27,170	29,424	30,464	31,662	32,600	0	
2. 2012	1,496	3,605	4,434	4,827	5,388	5,529	5,531	5,487	5,597	5,589	0	0
3. 2013	XXX	1,235	3,231	4,194	4,996	5,304	5,556	5,882	5,924	5,963	0	0
4. 2014	XXX	XXX	2,231	4,508	6,242	7,299	7,784	8,392	8,358	8,458	0	0
5. 2015	XXX	XXX	XXX	2,153	6,918	8,927	9,787	10,464	10,615	10,680	0	0
6. 2016	XXX	XXX	XXX	XXX	3,042	8,247	11,083	12,724	13,646	14,390	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	4,173	8,365	11,166	13,198	14,439	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,916	10,568	16,405	20,277	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,201	8,127	11,243	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,552	3,477	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,592		

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	2,671	3,793	4,575	5,226	5,374	5,428	5,425	5,477	5,486	0	
2. 2012	1,150	3,327	4,029	4,318	4,607	4,660	4,673	4,674	4,667	4,663	0	0
3. 2013	XXX	1,927	3,491	4,085	4,483	4,599	4,701	4,707	4,676	4,682	0	0
4. 2014	XXX	XXX	977	1,869	2,482	2,679	2,924	2,980	3,012	3,027	0	0
5. 2015	XXX	XXX	XXX	932	3,142	3,885	4,200	4,351	4,399	4,444	0	0
6. 2016	XXX	XXX	XXX	XXX	15,730	33,124	38,912	42,159	44,075	44,945	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	17,547	34,954	39,454	42,395	44,567	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	16,132	34,036	40,029	42,920	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,892	28,994	33,395	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,042	25,982	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,908		

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) 1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	0	0	21	15	15	91	176	176	176	0	
2. 2012	0	0	0	0	0	0	24	29	29	29	0	0
3. 2013	XXX	0	94	94	286	1,160	1,520	1,520	1,520	1,546	0	0
4. 2014	XXX	XXX	242	242	617	1,692	2,269	2,269	3,181	3,705	0	0
5. 2015	XXX	XXX	XXX	541	843	1,178	1,752	3,094	4,118	4,832	0	0
6. 2016	XXX	XXX	XXX	XXX	282	507	1,027	1,987	3,169	4,074	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	216	941	2,126	3,285	4,642	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	223	2,573	2,984	3,956	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	369	1,094	2,539	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	338	1,365	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	563		

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

1. Prior	000	72,119	147,684	297,061	312,467	324,008	335,093	340,600	342,597	344,527	0	
2. 2012	386	7,833	18,537	35,834	42,935	49,525	54,099	57,072	58,893	61,012	0	0
3. 2013	XXX	2,347	5,847	11,792	18,246	25,347	32,718	37,543	40,956	43,256	0	0
4. 2014	XXX	XXX	2,662	7,091	13,273	21,579	29,865	36,701	42,413	43,419	0	0
5. 2015	XXX	XXX	XXX	2,861	7,077	15,214	22,278	34,051	42,705	47,689	0	0
6. 2016	XXX	XXX	XXX	XXX	3,154	13,495	22,353	31,812	41,631	49,308	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	5,179	12,288	22,192	31,201	40,304	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,048	7,943	13,490	22,358	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,908	4,747	10,320	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,430	3,356	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,083		

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

1. Prior	000	85,711	142,600	184,001	214,151	236,997	253,443	263,744	266,123	270,592	XXX	XXX
2. 2012	33,498	73,901	103,718	120,623	132,590	141,077	147,459	151,160	152,606	154,442	XXX	XXX
3. 2013	XXX	39,537	82,979	107,950	121,440	129,336	136,663	141,171	143,445	145,585	XXX	XXX
4. 2014	XXX	XXX	31,168	64,816	84,735	97,238	104,444	110,818	114,442	117,162	XXX	XXX
5. 2015	XXX	XXX	XXX	29,996	63,438	96,544	111,470	121,940	128,219	132,275	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	29,242	79,270	110,187	130,074	138,028	144,311	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	33,331	74,835	110,627	128,761	139,660	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	37,809	87,088	120,369	135,522	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,719	77,264	102,469	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,430	63,961	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,123	XXX	XXX

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

1. Prior	000	106,039	209,477	644,556	690,855	734,242	767,367	803,680	818,750	834,963	0	
2. 2012	(614)	11,962	29,915	53,624	67,812	83,130	94,205	103,136	108,182	113,971	0	0
3. 2013	XXX	4,202	14,387	29,671	43,655	61,174	73,363	84,129	91,443	99,018	0	0
4. 2014	XXX	XXX	7,421	18,777	36,617	58,795	78,667	99,111	111,902	120,250	0	0
5. 2015	XXX	XXX	XXX	6,250	21,815	44,512	70,895	100,678	119,523	132,134	0	0
6. 2016	XXX	XXX	XXX	XXX	8,839	27,332	54,148	82,478	107,169	122,209	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	9,758	33,163	55,621	85,461	108,985	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	13,870	31,394	58,870	101,067	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,837	35,726	62,051	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,540	34,869	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,942		

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

1. Prior	000	168,603	349,511	522,892	655,564	744,351	805,645	848,622	868,874	898,184	0	
2. 2012	(2,896)	22,437	63,124	111,235	171,591	202,354	227,515	239,785	247,088	254,109	0	0
3. 2013	XXX	14,071	50,559	97,988	161,490	195,134	230,323	248,650	261,938	273,381	0	0
4. 2014	XXX	XXX	13,888	50,615	117,569	170,573	215,284	248,312	272,174	293,180	0	0
5. 2015	XXX	XXX	XXX	19,137	59,319	112,706	168,850	221,009	259,109	289,864	0	0
6. 2016	XXX	XXX	XXX	XXX	18,108	62,882	115,441	176,478	227,945	267,600	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	16,461	49,534	99,469	156,653	200,506	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	13,062	48,996	95,261	136,755	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,678	44,434	81,825	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,908	56,945	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,656		

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) 1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	211,862	326,913	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	132,882	317,351	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112,447	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	54,724	57,843		
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,284	140,992	0	0
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,931	0	0

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	22,301	38,660	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,471	18,548	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,243	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	77,066	95,706	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75,070	136,005	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,726	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

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) 1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	183,974	305,266	369,214	400,138	416,081	426,789	435,559	437,881	437,300	XXX	XXX
2. 2012	6,977	51,864	84,150	97,100	103,408	108,140	110,562	117,203	117,350	118,701	XXX	XXX
3. 2013	XXX	17,913	90,159	118,360	128,237	131,356	132,014	133,566	134,637	135,692	XXX	XXX
4. 2014	XXX	XXX	16,684	74,664	100,990	112,162	117,543	119,930	119,208	119,700	XXX	XXX
5. 2015	XXX	XXX	XXX	7,474	39,076	67,023	77,564	80,179	80,938	81,940	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	26,869	70,452	97,270	109,648	113,491	117,605	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	95,043	226,302	271,638	280,317	280,568	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	93,200	363,535	420,595	435,628	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,908	170,759	232,723	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,305	142,032	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,779	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	316,060	673,948	919,966	1,092,347	1,187,246	1,291,893	1,395,485	1,431,882	1,486,737	XXX	XXX
2. 2012	11,508	22,797	42,945	69,490	109,560	140,819	163,565	184,844	195,601	209,645	XXX	XXX
3. 2013	XXX	2,255	12,464	34,150	68,852	90,125	108,150	123,401	133,542	141,584	XXX	XXX
4. 2014	XXX	XXX	6,231	23,996	49,923	73,156	94,444	124,434	139,370	147,866	XXX	XXX
5. 2015	XXX	XXX	XXX	2,735	14,432	36,060	71,502	115,676	131,008	142,869	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	6,481	24,363	60,124	91,753	125,859	144,130	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	5,139	38,480	73,458	109,089	132,854	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,089	42,170	70,608	100,521	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,992	51,783	90,292	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,571	62,599	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,737	XXX	XXX

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

1. Prior	000	14,277	40,044	63,340	81,157	91,966	110,554	120,116	120,082	122,094	XXX	XXX
2. 2012	18,975	33,102	35,828	37,438	38,045	38,239	37,977	37,922	38,042	37,048	XXX	XXX
3. 2013	XXX	334	9,194	11,727	12,414	13,505	13,756	15,673	14,815	15,668	XXX	XXX
4. 2014	XXX	XXX	209	2,051	2,818	6,282	9,212	9,615	9,751	10,245	XXX	XXX
5. 2015	XXX	XXX	XXX	209	2,644	6,085	6,299	12,235	12,233	12,295	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	543	5,155	8,816	12,123	13,340	12,408	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	38	816	1,383	1,489	1,477	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,175	10,453	12,413	14,150	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,370	17,804	28,034	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,478	8,044	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	558	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	260	773	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	89	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,651	1,145	0	0	0	0	0	0	0	0
2. 2012	11,579	4,085	3,193	1,350	0	0	0	0	0	0
3. 2013	XXX	18,053	9,517	1,560	908	0	0	0	0	0
4. 2014	XXX	XXX	16,770	3,765	1,638	236	0	0	0	0
5. 2015	XXX	XXX	XXX	22,699	6,190	2,905	322	0	0	0
6. 2016	XXX	XXX	XXX	XXX	89,537	20,277	2,602	1,872	973	0
7. 2017	XXX	XXX	XXX	XXX	XXX	76,393	10,005	1,582	2,685	1,743
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	84,307	7,474	5,405	2,823
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,759	9,995	4,773
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,358	16,680
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162,318

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

1. Prior	29,364	9,516	5,843	0	0	0	0	0	0	0
2. 2012	66,305	32,748	16,295	6,051	2,862	811	271	0	0	0
3. 2013	XXX	40,294	21,389	5,633	1,775	874	292	0	0	0
4. 2014	XXX	XXX	26,544	9,826	3,143	782	324	0	0	0
5. 2015	XXX	XXX	XXX	14,737	3,792	706	217	0	0	0
6. 2016	XXX	XXX	XXX	XXX	109,385	14,339	10,191	3,942	399	300
7. 2017	XXX	XXX	XXX	XXX	XXX	141,213	51,580	21,124	8,138	3,605
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	131,784	43,935	19,002	10,468
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138,206	35,600	18,030
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	152,994	42,816
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,139

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

1. Prior	31,987	21,015	15,549	10,011	4,990	4,581	4,053	1,055	0	0
2. 2012	21,568	13,963	9,783	6,480	4,222	3,115	2,341	1,301	732	383
3. 2013	XXX	21,970	14,556	8,541	6,525	4,418	2,741	1,291	955	270
4. 2014	XXX	XXX	23,623	12,770	9,368	6,344	3,190	2,053	1,315	361
5. 2015	XXX	XXX	XXX	28,359	15,826	10,571	5,373	2,868	1,668	672
6. 2016	XXX	XXX	XXX	XXX	38,605	21,794	13,295	4,948	4,186	1,100
7. 2017	XXX	XXX	XXX	XXX	XXX	37,751	24,301	14,835	8,657	5,632
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	39,209	20,691	10,161	7,690
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,692	29,597	16,301
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,591	43,989
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64,686

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

1. Prior	26,527	23,219	21,656	15,560	13,713	8,240	6,635	1,624	433	0
2. 2012	3,720	1,376	1,376	1,611	1,274	1,207	1,220	620	304	0
3. 2013	XXX	4,552	1,775	1,748	1,631	1,229	1,208	655	426	0
4. 2014	XXX	XXX	8,171	4,777	3,617	2,870	2,977	1,261	1,312	1,004
5. 2015	XXX	XXX	XXX	9,240	3,121	4,012	3,432	1,833	1,469	1,341
6. 2016	XXX	XXX	XXX	XXX	17,829	11,230	9,787	7,796	2,780	1,319
7. 2017	XXX	XXX	XXX	XXX	XXX	14,762	11,375	7,989	5,055	3,760
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	19,420	11,958	8,873	6,918
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,265	7,583	5,444
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,185	4,275
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,947

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	337	0	0	0	0	0	0	0	0	0
2. 2012	1,538	1,203	0	0	0	0	0	0	0	0
3. 2013	XXX	2,987	1,436	372	305	101	101	0	0	0
4. 2014	XXX	XXX	2,262	1,075	327	197	197	0	0	0
5. 2015	XXX	XXX	XXX	1,695	304	492	492	0	0	0
6. 2016	XXX	XXX	XXX	XXX	28,939	9,909	4,729	2,783	1,566	0
7. 2017	XXX	XXX	XXX	XXX	XXX	32,772	8,223	4,322	3,154	2,462
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	24,610	7,756	3,755	2,161
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,674	9,402	4,659
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,493	7,449
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,022

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2012			0	0	0	0	0	0	0	0
3. 2013	XXX		0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	5,494	3,597	1,551	416	87	427	35	41
5. 2015	XXX	XXX	XXX	6,140	6,223	5,227	3,414	1,696	1,094	786
6. 2016	XXX	XXX	XXX	XXX	7,358	6,416	5,180	2,314	968	610
7. 2017	XXX	XXX	XXX	XXX	XXX	7,338	4,998	2,765	1,329	1,008
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,550	5,636	4,610	3,552
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,988	6,604	4,563
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,316	7,591
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,736

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

1. Prior	314,191	247,419	185,080	106,869	83,443	63,933	46,814	32,077	16,028	7,729
2. 2012	73,680	60,077	46,299	32,841	19,701	15,087	11,839	4,125	3,054	2,054
3. 2013	XXX	52,981	46,196	36,925	22,251	16,122	9,811	4,655	2,155	1,912
4. 2014	XXX	XXX	45,858	36,844	27,879	20,161	12,309	6,868	3,751	2,808
5. 2015	XXX	XXX	XXX	43,677	33,662	25,669	15,042	7,425	4,060	3,226
6. 2016	XXX	XXX	XXX	XXX	47,655	37,378	24,964	14,807	7,075	5,539
7. 2017	XXX	XXX	XXX	XXX	XXX	48,456	38,364	24,910	15,720	9,984
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	41,209	32,924	22,415	16,301
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,305	27,795	19,322
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,801	28,585
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,664

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

1. Prior	151,486	112,122	81,174	65,804	47,920	41,302	35,024	18,104	14,056	7,891
2. 2012	118,951	86,181	68,152	43,395	28,439	22,490	11,587	7,707	5,400	3,005
3. 2013	XXX	83,125	47,521	32,218	22,598	17,168	16,759	10,392	6,136	3,439
4. 2014	XXX	XXX	90,053	52,232	30,441	21,533	16,316	9,229	7,459	4,125
5. 2015	XXX	XXX	XXX	76,337	38,632	22,910	14,222	9,638	7,259	4,566
6. 2016	XXX	XXX	XXX	XXX	92,460	41,242	20,438	8,879	4,606	4,304
7. 2017	XXX	XXX	XXX	XXX	XXX	88,899	38,267	18,186	8,411	4,996
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	91,886	52,567	23,092	14,996
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,299	35,882	20,656
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,142	53,367
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97,243

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

1. Prior	637,762	574,247	476,966	265,145	228,474	203,449	168,988	137,682	123,684	113,242
2. 2012	96,249	84,588	67,903	51,108	38,711	24,703	20,933	13,853	11,639	6,082
3. 2013	XXX	110,904	108,002	91,630	68,899	50,813	39,275	26,642	20,264	14,881
4. 2014	XXX	XXX	147,119	132,665	105,898	83,517	62,854	41,695	31,631	26,159
5. 2015	XXX	XXX	XXX	157,240	134,016	108,214	79,028	53,001	37,245	28,534
6. 2016	XXX	XXX	XXX	XXX	146,164	118,277	86,594	61,193	44,236	31,592
7. 2017	XXX	XXX	XXX	XXX	XXX	156,271	123,985	94,045	66,742	49,342
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	184,622	147,732	116,176	87,568
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208,977	184,625	143,971
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	314,485	270,737
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	393,697

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

1. Prior	848,326	665,098	501,045	357,142	281,848	213,647	165,009	128,545	106,902	89,831
2. 2012	291,376	240,135	187,259	130,439	89,383	70,332	53,232	39,881	33,739	25,912
3. 2013	XXX	301,927	255,161	190,991	141,895	110,940	86,110	69,213	53,157	40,262
4. 2014	XXX	XXX	323,191	256,288	190,136	140,435	94,214	74,736	61,141	42,129
5. 2015	XXX	XXX	XXX	321,305	268,880	189,199	135,266	99,928	74,295	45,301
6. 2016	XXX	XXX	XXX	XXX	323,710	247,972	182,804	120,648	81,201	49,440
7. 2017	XXX	XXX	XXX	XXX	XXX	298,999	240,810	168,635	114,527	73,482
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	251,174	194,840	139,845	93,588
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	233,040	189,414	136,596
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	308,670	247,682
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	463,556

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	257,121	106,111	43,985
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	319,237	149,242
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	236,028

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,037	5,536	1,853
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,351	8,889
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64,000

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,901	51,663	39,334
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,423	15,423
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,026

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130,612	50,693	25,113
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,125	22,600
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,351

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	103,747	70,907	54,812	54,980	31,606	21,620	14,391	9,330	7,779	1,537
2. 2012	271,859	129,030	73,202	36,022	19,592	5,552	3,522	1,972	0	0
3. 2013	XXX	108,059	51,132	31,807	16,364	6,214	3,900	1,589	1,589	0
4. 2014	XXX	XXX	74,776	30,228	23,450	11,546	7,269	4,166	3,378	0
5. 2015	XXX	XXX	XXX	53,715	19,665	13,972	9,213	3,963	3,503	1,454
6. 2016	XXX	XXX	XXX	XXX	77,623	37,772	14,016	4,622	3,392	2,250
7. 2017	XXX	XXX	XXX	XXX	XXX	125,031	29,996	20,859	18,681	9,261
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	239,436	78,247	57,947	31,698
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,498	47,234	20,710
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232,228	115,157
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	213,188

SCHEDULE P - PART 4O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	1,325,704	1,075,688	825,010	665,732	542,309	433,236	337,716	264,985	218,324	156,643
2. 2012	286,999	248,596	198,263	166,533	126,438	84,925	69,458	54,207	35,857	17,372
3. 2013	XXX	239,701	213,203	165,164	125,348	95,448	82,848	66,687	40,561	26,805
4. 2014	XXX	XXX	212,659	175,455	130,105	109,602	89,034	64,809	51,812	40,588
5. 2015	XXX	XXX	XXX	200,449	164,163	120,660	79,587	58,160	44,002	34,072
6. 2016	XXX	XXX	XXX	XXX	177,413	130,640	86,136	63,745	38,929	28,505
7. 2017	XXX	XXX	XXX	XXX	XXX	185,050	131,052	92,674	59,754	41,221
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	207,350	136,757	108,967	69,856
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	222,696	163,059	110,194
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	244,965	179,534
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	235,650

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

1. Prior	81,451	74,672	58,367	46,359	35,108	21,957	13,392	6,663	3,418	2,363
2. 2012	20,311	10,170	9,327	8,151	6,630	5,432	3,549	2,012	1,913	595
3. 2013	XXX	10,765	8,491	6,189	4,661	4,261	3,580	2,413	1,204	986
4. 2014	XXX	XXX	15,284	12,001	9,321	4,838	3,055	2,766	2,249	469
5. 2015	XXX	XXX	XXX	14,176	7,581	4,657	4,623	3,134	3,353	672
6. 2016	XXX	XXX	XXX	XXX	8,255	6,733	4,212	3,007	2,234	799
7. 2017	XXX	XXX	XXX	XXX	XXX	15,001	8,831	6,697	2,356	1,706
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	11,422	6,142	1,298	1,772
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,195	8,800	4,200
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,974	12,344
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,125

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,614	33,442	16,378
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,214	21,000
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,845

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 5A - Homeowners/Farmowners - Section 1

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 2

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 3

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 1

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 2

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 3

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 3

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 1

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 2

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 3

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 3

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	50,621	50,621	50,621	50,621	50,621	50,621	50,621	50,621	50,621	50,621	
3. 2013	XXX	49,722	49,722	49,722	49,722	49,722	49,722	49,722	49,722	49,722	
4. 2014	XXX	XXX	56,858	56,858	56,858	56,858	56,858	56,858	56,858	56,858	
5. 2015	XXX	XXX	XXX	64,630	64,630	64,630	64,630	64,630	64,630	64,630	
6. 2016	XXX	XXX	XXX	XXX	83,449	83,449	83,449	83,449	83,449	83,449	
7. 2017	XXX	XXX	XXX	XXX	XXX	89,579	89,579	89,579	89,579	89,579	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	95,244	95,244	95,244	95,244	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,312	128,312	128,312	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,183	145,183	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,657	149,657
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,657
13. Earned Premiums (Sch P-Pt. 1)	50,621	49,722	56,858	64,630	83,449	89,579	95,244	128,312	145,183	149,657	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	2,078	2,078	2,078	2,078	2,078	2,078	2,078	2,078	2,078	2,078	
3. 2013	XXX	0	0	0	0	0	0	0	0	0	
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	
7. 2017	XXX	XXX	XXX	XXX	XXX	19	19	19	19	19	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	508	508	508	508	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	282	282	282	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	11	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,706	3,706
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,706
13. Earned Premiums (Sch P-Pt. 1)	2,078	0	0	0	0	19	508	282	11	3,706	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	10,363	10,363	10,363	10,363	10,363	10,363	10,363	10,363	10,363	10,363	
3. 2013	XXX	10,923	10,923	10,923	10,923	10,923	10,923	10,923	10,923	10,923	
4. 2014	XXX	XXX	20,437	20,437	20,437	20,437	20,437	20,437	20,437	20,437	
5. 2015	XXX	XXX	XXX	24,828	24,828	24,828	24,828	24,828	24,828	24,828	
6. 2016	XXX	XXX	XXX	XXX	40,085	40,085	40,085	40,085	40,085	40,085	
7. 2017	XXX	XXX	XXX	XXX	XXX	39,767	39,767	39,767	39,767	39,767	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	53,159	53,159	53,159	53,159	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,398	34,398	34,398	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,768	15,768	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,611	14,611
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,611
13. Earned Premiums (Sch P-Pt. 1)	10,363	10,923	20,437	24,828	40,085	39,767	53,159	34,398	15,768	14,611	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	272	272	272	272	272	272	272	272	272	272	
3. 2013	XXX	12	12	12	12	12	12	12	12	12	
4. 2014	XXX	XXX	23	23	23	23	23	23	23	23	
5. 2015	XXX	XXX	XXX	(7)	(7)	(7)	(7)	(7)	(7)	(7)	
6. 2016	XXX	XXX	XXX	XXX	4	4	4	4	4	4	
7. 2017	XXX	XXX	XXX	XXX	XXX	96	96	96	96	96	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,019	3,019	3,019	3,019	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	972	972	972	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(139)	(139)	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	463	463
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	463
13. Earned Premiums (Sch P-Pt. 1)	272	12	23	(7)	4	96	3,019	972	(139)	463	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	6,890	6,890	6,890	6,890	6,890	6,890	6,890	6,890	6,890	6,890	
3. 2013	XXX	7,219	7,219	7,219	7,219	7,219	7,219	7,219	7,219	7,219	
4. 2014	XXX	XXX	6,172	6,172	6,172	6,172	6,172	6,172	6,172	6,172	
5. 2015	XXX	XXX	XXX	6,160	6,160	6,160	6,160	6,160	6,160	6,160	
6. 2016	XXX	XXX	XXX	XXX	78,906	78,906	78,906	78,906	78,906	78,906	
7. 2017	XXX	XXX	XXX	XXX	XXX	71,181	71,181	71,181	71,181	71,181	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	67,304	67,304	67,304	67,304	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,383	62,383	62,383	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,357	61,357	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77,838	77,838
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77,838
13. Earned Premiums (Sch P-Pt. 1)	6,890	7,219	6,172	6,160	78,906	71,181	67,304	62,383	61,357	77,838	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	288	288	288	288	288	288	288	288	288	288	
3. 2013	XXX	0	0	0	0	0	0	0	0	0	
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	
11. 2021	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)	288	0	0	0	0	0	0	0	0	0	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	180,544	180,544	180,544	180,544	180,544	180,544	180,544	180,544	180,544	180,544	
3. 2013	XXX	193,930	193,930	193,930	193,930	193,930	193,930	193,930	193,930	193,930	
4. 2014	XXX	XXX	239,850	239,850	239,850	239,850	239,850	239,850	239,850	239,850	
5. 2015	XXX	XXX	XXX	255,248	255,248	255,248	255,248	255,248	255,248	255,248	
6. 2016	XXX	XXX	XXX	XXX	247,680	247,680	247,680	247,680	247,680	247,680	
7. 2017	XXX	XXX	XXX	XXX	XXX	257,162	257,162	257,162	257,162	257,162	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	317,402	317,402	317,402	317,402	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	368,700	368,700	368,700	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	513,762	513,762	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	708,678	708,678
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	708,678
13. Earned Premiums (Sch P-Pt. 1)	180,544	193,930	239,850	255,248	247,680	257,162	317,402	368,700	513,762	708,678	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	8,817	8,817	8,817	8,817	8,817	8,817	8,817	8,817	8,817	8,817	
3. 2013	XXX	1,542	1,542	1,542	1,542	1,542	1,542	1,542	1,542	1,542	
4. 2014	XXX	XXX	433	433	433	433	433	433	433	433	
5. 2015	XXX	XXX	XXX	6,420	6,420	6,420	6,420	6,420	6,420	6,420	
6. 2016	XXX	XXX	XXX	XXX	12,970	12,970	12,970	12,970	12,970	12,970	
7. 2017	XXX	XXX	XXX	XXX	XXX	5,414	5,414	5,414	5,414	5,414	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	11,261	11,261	11,261	11,261	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,779	18,779	18,779	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,223	6,223	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,316	22,316
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,316
13. Earned Premiums (Sch P-Pt. 1)	8,817	1,542	433	6,420	12,970	5,414	11,261	18,779	6,223	22,316	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	457,449	457,449	457,449	457,449	457,449	457,449	457,449	457,449	457,449	457,449	
3. 2013	XXX	503,821	503,821	503,821	503,821	503,821	503,821	503,821	503,821	503,821	
4. 2014	XXX	XXX	515,513	515,513	515,513	515,513	515,513	515,513	515,513	515,513	
5. 2015	XXX	XXX	XXX	533,294	533,294	533,294	533,294	533,294	533,294	533,294	
6. 2016	XXX	XXX	XXX	XXX	521,600	521,600	521,600	521,600	521,600	521,600	
7. 2017	XXX	XXX	XXX	XXX	XXX	486,421	486,421	486,421	486,421	486,421	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	414,877	414,877	414,877	414,877	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	405,909	405,909	405,909	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	508,142	508,142	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	818,433	818,433
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	818,433
13. Earned Premiums (Sch P-Pt. 1)	457,449	503,821	515,513	533,294	521,600	486,421	414,877	405,909	508,142	818,433	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	21,911	21,911	21,911	21,911	21,911	21,911	21,911	21,911	21,911	21,911	
3. 2013	XXX	1,490	1,490	1,490	1,490	1,490	1,490	1,490	1,490	1,490	
4. 2014	XXX	XXX	(508)	(508)	(508)	(508)	(508)	(508)	(508)	(508)	
5. 2015	XXX	XXX	XXX	5,973	5,973	5,973	5,973	5,973	5,973	5,973	
6. 2016	XXX	XXX	XXX	XXX	11,310	11,310	11,310	11,310	11,310	11,310	
7. 2017	XXX	XXX	XXX	XXX	XXX	13,490	13,490	13,490	13,490	13,490	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	23,178	23,178	23,178	23,178	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,820	23,820	23,820	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,448	5,448	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,006	30,006
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,006
13. Earned Premiums (Sch P-Pt. 1)	21,911	1,490	(508)	5,973	11,310	13,490	23,178	23,820	5,448	30,006	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012		0	0	0	0	0	0	0	0	0	
3. 2013	XXX	282	282	282	282	282	282	282	282	282	
4. 2014	XXX	XXX	635	635	635	635	635	635	635	635	
5. 2015	XXX	XXX	XXX	148	148	148	148	148	148	148	
6. 2016	XXX	XXX	XXX	XXX	8	8	8	8	8	8	
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)		282	635	148	8	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012									0	0	
3. 2013	XXX								0	0	
4. 2014	XXX	XXX							0	0	
5. 2015	XXX	XXX	XXX						0	0	
6. 2016	XXX	XXX	XXX	XXX					0	0	
7. 2017	XXX	XXX	XXX	XXX	XXX				0	0	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX			0	0	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0	0	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)									0	0	XXX

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	576,491	576,491	576,491	576,491	576,491	576,491	576,491	576,491	576,491	576,491	
3. 2013	XXX	564,860	564,860	564,860	564,860	564,860	564,860	564,860	564,860	564,860	
4. 2014	XXX	XXX	576,165	576,165	576,165	576,165	576,165	576,165	576,165	576,165	
5. 2015	XXX	XXX	XXX	507,210	507,210	507,210	507,210	507,210	507,210	507,210	
6. 2016	XXX	XXX	XXX	XXX	539,142	539,142	539,142	539,142	539,142	539,142	
7. 2017	XXX	XXX	XXX	XXX	XXX	600,972	600,972	600,972	600,972	600,972	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	578,983	578,983	578,983	578,983	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	678,518	678,518	678,518	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	559,850	559,850	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	676,935	676,935
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	676,935
13. Earned Premiums (Sch P-Pt. 1)	576,491	564,860	576,165	507,210	539,142	600,972	578,983	678,518	559,850	676,935	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	0	0	0	0	0	0	0	0	0	0	
2. 2012	79,918	79,918	79,918	79,918	79,918	79,918	79,918	79,918	79,918	79,918	
3. 2013	XXX	85,177	85,177	85,177	85,177	85,177	85,177	85,177	85,177	85,177	
4. 2014	XXX	XXX	96,887	96,887	96,887	96,887	96,887	96,887	96,887	96,887	
5. 2015	XXX	XXX	XXX	141,674	141,674	141,674	141,674	141,674	141,674	141,674	
6. 2016	XXX	XXX	XXX	XXX	189,096	189,096	189,096	189,096	189,096	189,096	
7. 2017	XXX	XXX	XXX	XXX	XXX	259,228	259,228	259,228	259,228	259,228	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	317,111	317,111	317,111	317,111	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	381,630	381,630	381,630	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	272,391	272,391	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349,365	349,365
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349,365
13. Earned Premiums (Sch P-Pt. 1)	79,918	85,177	96,887	141,674	189,096	259,228	317,111	381,630	272,391	349,365	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	332	(2,448)	1,539	(639)	(5,127)	1,120	928	2,359	(760)	(1,418)	(1,418)
2. 2012	450,692	450,692	451,871	451,800	451,688	449,819	451,408	452,038	452,020	451,881	(139)
3. 2013	XXX	378,274	378,274	378,434	379,077	377,397	376,189	376,435	376,845	377,183	338
4. 2014	XXX	XXX	359,926	359,926	359,983	359,396	360,740	358,844	360,408	360,798	390
5. 2015	XXX	XXX	XXX	327,589	327,589	326,691	327,619	326,769	326,971	328,863	1,892
6. 2016	XXX	XXX	XXX	XXX	309,848	309,848	311,078	311,486	312,249	312,917	668
7. 2017	XXX	XXX	XXX	XXX	XXX	308,912	308,912	309,471	309,501	309,126	(375)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	350,653	350,653	351,194	350,772	(422)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	423,978	423,978	423,954	(24)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	449,578	449,578	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	478,086	478,086
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	478,996
13. Earned Premiums (Sch P-Pt. 1)	451,024	375,826	362,645	327,039	305,309	304,997	355,464	425,435	452,310	478,996	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	Current Year Premiums Earned
1. Prior	8	0	0	0	0	0	0	0	0	0	
2. 2012	16,103	16,103	16,103	16,103	16,103	16,103	16,103	16,103	16,103	16,103	
3. 2013	XXX	7,976	7,976	7,976	7,976	7,976	7,976	7,976	7,976	7,976	
4. 2014	XXX	XXX	10,220	10,220	10,220	10,220	10,220	10,220	10,220	10,220	
5. 2015	XXX	XXX	XXX	8,685	8,685	8,685	8,685	8,685	8,685	8,685	
6. 2016	XXX	XXX	XXX	XXX	7,578	7,578	7,578	7,578	7,578	7,578	
7. 2017	XXX	XXX	XXX	XXX	XXX	4,330	4,330	4,330	4,330	4,330	
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	26,741	26,741	26,741	26,741	
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,859	29,859	29,859	
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,040	25,040	
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,971	52,971
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,971
13. Earned Premiums (Sch P-Pt. 1)	16,111	7,976	10,220	8,685	7,578	4,330	26,741	29,859	25,040	52,971	XXX

Schedule P - Part 6R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 7A - Section 1 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 2 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 3 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 4 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 5 - Primary Loss Sensitive Contracts

N O N E

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	343,187	31,903	9.3	474,396	51,276	10.8
2. Private Passenger Auto Liability/Medical	424,613	153,703	36.2	335,589	152,765	45.5
3. Commercial Auto/Truck Liability/Medical	269,774	118,179	43.8	129,963	59,520	45.8
4. Workers' Compensation	52,786	23,244	44.0	10,914	5,923	54.3
5. Commercial Multiple Peril	79,224	5,100	6.4	69,659	10,559	15.2
6. Medical Professional Liability - Occurrence	42,682		0.0	24,936		0.0
7. Medical Professional Liability - Claims - Made	238,410	72,828	30.5	63,113	11,037	17.5
8. Special Liability	437,728	192,058	43.9	244,421	112,102	45.9
9. Other Liability - Occurrence	1,448,860	140,345	9.7	752,520	65,720	8.7
10. Other Liability - Claims-Made	1,801,539	314,354	17.4	933,268	207,418	22.2
11. Special Property	753,249	150,341	20.0	584,329	131,059	22.4
12. Auto Physical Damage	92,748	26,977	29.1	223,730	81,376	36.4
13. Fidelity/Surety	148,901	103,545	69.5	58,307	48,351	82.9
14. Other	186,920	103,394	55.3	243,651	156,781	64.3
15. International	0		0.0	0		0.0
16. Reinsurance - Nonproportional Assumed Property	739,976	37,982	5.1	326,438	24,299	7.4
17. Reinsurance - Nonproportional Assumed Liability	1,673,130	203,602	12.2	425,791	39,521	9.3
18. Reinsurance - Nonproportional Assumed Financial Lines	95,983	2,839	3.0	37,906	1,354	3.6
19. Products Liability - Occurrence			0.0	0		0.0
20. Products Liability - Claims-Made			0.0	0		0.0
21. Financial Guaranty/Mortgage Guaranty	63,878	18,450	28.9	74,604	28,574	38.3
22. Warranty			0.0	0		0.0
23. Totals	8,893,588	1,698,844	19.1	5,013,533	1,187,635	23.7

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	13,549,317	13,609,704	13,470,355	16,158,410	13,212,696	13,176,819	13,761,664	13,071,170	13,020,540	13,030,888
2. 2012	326,746	710,056	744,007	707,399	707,437	704,888	691,296	681,412	676,887	672,912
3. 2013	XXX	288,103	652,413	1,421,003	664,450	647,162	632,429	618,422	608,726	608,453
4. 2014	XXX	XXX	268,206	488,975	506,220	497,154	488,089	479,217	483,904	480,555
5. 2015	XXX	XXX	XXX	246,140	493,894	530,291	518,105	518,573	512,238	512,268
6. 2016	XXX	XXX	XXX	XXX	281,667	533,452	570,410	571,829	577,526	576,404
7. 2017	XXX	XXX	XXX	XXX	XXX	302,672	628,249	707,619	714,196	722,686
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	251,639	613,665	711,521	735,655
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,259	705,239	774,654
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	319,294	750,967
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	269,757

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	974,770	784,672	578,267	392,484	291,271	227,179	165,933	104,325	52,577	57,353
2. 2012	196,706	261,963	200,527	131,564	99,700	78,036	49,458	38,576	28,652	24,027
3. 2013	XXX	179,254	271,122	193,175	134,592	90,804	64,141	40,741	26,673	21,381
4. 2014	XXX	XXX	166,271	191,623	126,135	80,386	55,450	35,755	24,712	18,963
5. 2015	XXX	XXX	XXX	155,477	205,800	125,453	81,884	57,873	40,199	28,353
6. 2016	XXX	XXX	XXX	XXX	185,738	224,129	137,115	85,889	58,630	35,859
7. 2017	XXX	XXX	XXX	XXX	XXX	171,641	234,533	150,024	102,274	66,910
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	160,411	223,410	144,176	97,343
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,050	255,945	152,228
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	193,088	255,017
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	180,694

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	19,965,276	20,113,689	20,148,806	20,162,285	20,162,833	20,166,347	21,207,300	20,171,846	20,172,156	20,172,539
2. 2012	421,638	956,477	1,053,061	1,073,656	1,077,186	1,079,582	1,101,131	1,086,734	1,087,243	1,087,626
3. 2013	XXX	381,216	935,219	1,063,269	1,079,384	1,082,467	1,085,766	1,087,776	1,089,076	1,089,928
4. 2014	XXX	XXX	328,959	705,563	790,243	799,019	805,158	806,271	811,244	812,849
5. 2015	XXX	XXX	XXX	331,106	700,670	779,118	797,157	805,803	810,384	816,055
6. 2016	XXX	XXX	XXX	XXX	360,808	749,375	828,037	844,102	848,355	852,684
7. 2017	XXX	XXX	XXX	XXX	XXX	323,210	808,780	934,907	955,985	962,357
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	365,147	926,407	1,043,149	1,062,345
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	419,039	990,272	1,114,437
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	414,110	1,038,248
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	384,459

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	4,536,904	4,611,177	4,647,077	4,674,788	4,694,706	4,698,739	4,937,109	4,698,041	4,696,377	4,693,510
2. 2012	184,641	274,434	289,548	301,741	304,705	306,868	314,859	308,954	308,651	308,871
3. 2013	XXX	174,762	292,838	327,530	337,122	342,374	342,696	344,092	344,814	344,015
4. 2014	XXX	XXX	115,270	194,800	211,679	217,970	221,779	223,373	224,098	224,743
5. 2015	XXX	XXX	XXX	134,558	221,301	231,127	239,643	244,041	245,773	247,480
6. 2016	XXX	XXX	XXX	XXX	146,406	247,243	260,833	267,714	271,063	273,486
7. 2017	XXX	XXX	XXX	XXX	XXX	150,339	262,406	283,392	292,154	295,308
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	164,228	301,553	318,645	326,577
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191,547	313,458	335,342
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181,242	304,260
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,922

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	6,244	31,676	38,303	32,990	28,557	21,685	18,527	12,073	9,553	7,381
2. 2012	(9,192)	(10,469)	(3,858)	702	(81)	(44)	1,430	1,860	2,399	2,858
3. 2013	XXX	(12,366)	(3,530)	(4,976)	(790)	(718)	(76)	51	897	(121)
4. 2014	XXX	XXX	(9,431)	(5,526)	999	(3,224)	(3,237)	(1,241)	(1,426)	(166)
5. 2015	XXX	XXX	XXX	(11,673)	(1,854)	(4,159)	(5,109)	(3,206)	(3,116)	(1,736)
6. 2016	XXX	XXX	XXX	XXX	(21,432)	(10,259)	(5,350)	(8,459)	(8,910)	(4,350)
7. 2017	XXX	XXX	XXX	XXX	XXX	(10,738)	(14,103)	(6,337)	(6,258)	(4,702)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	(14,676)	(4,356)	4,268	(4,027)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(8,824)	(1,952)	5,610
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(14,218)	(12,745)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(18,010)

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)? ..... $ .....

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

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

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

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

	Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2012		
1.603	2013		
1.604	2014		
1.605	2015		
1.606	2016		
1.607	2017		
1.608	2018		
1.609	2019		
1.610	2020		
1.611	2021		
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 19,614

5.2 Surety 97,001

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

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 [ ] No [X]

7.2 (An extended statement may be attached.)

.....

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	0	0	0	0	0	0	0		
2. Alaska AK	L	0	0	0	0	0	0		
3. Arizona AZ	L	0	0	0	0	0	0		
4. Arkansas AR	L	0	0	0	0	0	0		
5. California CA	L	0	0	0	0	0	0		
6. Colorado CO	L	0	0	0	0	0	0		
7. Connecticut CT	L	0	0	0	0	0	0		
8. Delaware DE	L	0	0	0	0	0	0		
9. District of Columbia DC	L	0	0	0	0	0	0		
10. Florida FL	L	0	0	0	0	0	0		
11. Georgia GA	L	0	0	0	0	0	0		
12. Hawaii HI	0	0	0	0	0	0	0		
13. Idaho ID	L	0	0	0	0	0	0		
14. Illinois IL	L	0	0	0	0	0	0		
15. Indiana IN	L	0	0	0	0	0	0		
16. Iowa IA	L	0	0	0	0	0	0		
17. Kansas KS	L	0	0	0	0	0	0		
18. Kentucky KY	L	0	0	0	0	0	0		
19. Louisiana LA	L	0	0	0	0	0	0		
20. Maine ME	0	0	0	0	0	0	0		
21. Maryland MD	0	0	0	0	0	0	0		
22. Massachusetts MA	0	0	0	0	0	0	0		
23. Michigan MI	L	0	0	0	0	0	0		
24. Minnesota MN	L	0	0	0	0	0	0		
25. Mississippi MS	L	0	0	0	0	0	0		
26. Missouri MO	0	0	0	0	0	0	0		
27. Montana MT	0	0	0	0	0	0	0		
28. Nebraska NE	L	0	0	0	0	0	0		
29. Nevada NV	L	0	0	0	0	0	0		
30. New Hampshire NH	0	0	0	0	0	0	0		
31. New Jersey NJ	L	0	0	0	0	0	0		
32. New Mexico NM	L	0	0	0	0	0	0		
33. New York NY	L	0	0	0	0	0	0		
34. North Carolina NC	0	0	0	0	0	0	0		
35. North Dakota ND	0	0	0	0	0	0	0		
36. Ohio OH	L	0	0	0	0	0	0		
37. Oklahoma OK	L	0	0	0	0	0	0		
38. Oregon OR	0	0	0	0	0	0	0		
39. Pennsylvania PA	L	0	0	0	0	0	0		
40. Rhode Island RI	0	0	0	0	0	0	0		
41. South Carolina SC	L	0	0	0	0	0	0		
42. South Dakota SD	L	0	0	0	0	0	0		
43. Tennessee TN	0	0	0	0	0	0	0		
44. Texas TX	L	0	0	0	0	0	0		
45. Utah UT	L	0	0	0	0	0	0		
46. Vermont VT	0	0	0	0	0	0	0		
47. Virginia VA	0	0	0	0	0	0	0		
48. Washington WA	L	0	0	0	0	0	0		
49. West Virginia WV	L	0	0	0	0	0	0		
50. Wisconsin WI	L	0	0	0	0	0	0		
51. Wyoming WY	0	0	0	0	0	0	0		
52. American Samoa AS	N	0	0	0	0	0	0		
53. Guam GU	L	0	0	0	0	0	0		
54. Puerto Rico PR	L	0	0	0	0	0	0		
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0		
56. Northern Mariana Islands MP	N	0	0	0	0	0	0		
57. Canada CAN	L	0	0	0	0	0	0		
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0
59. Totals	XXX	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 38
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
R - Registered - Non-domiciled RRGs 0
Q - Qualified - Qualified or accredited reinsurer 16
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.
N/A

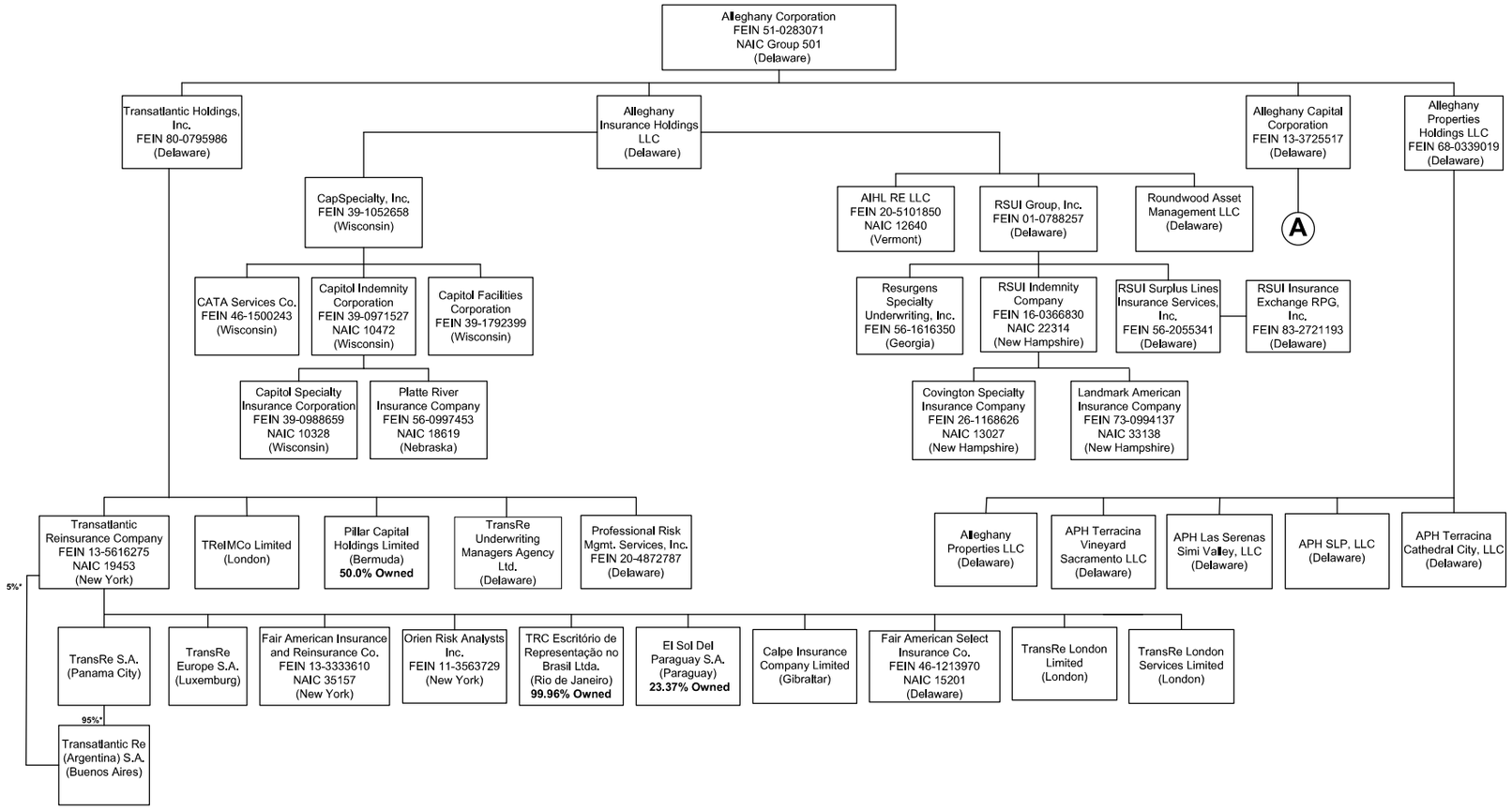
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

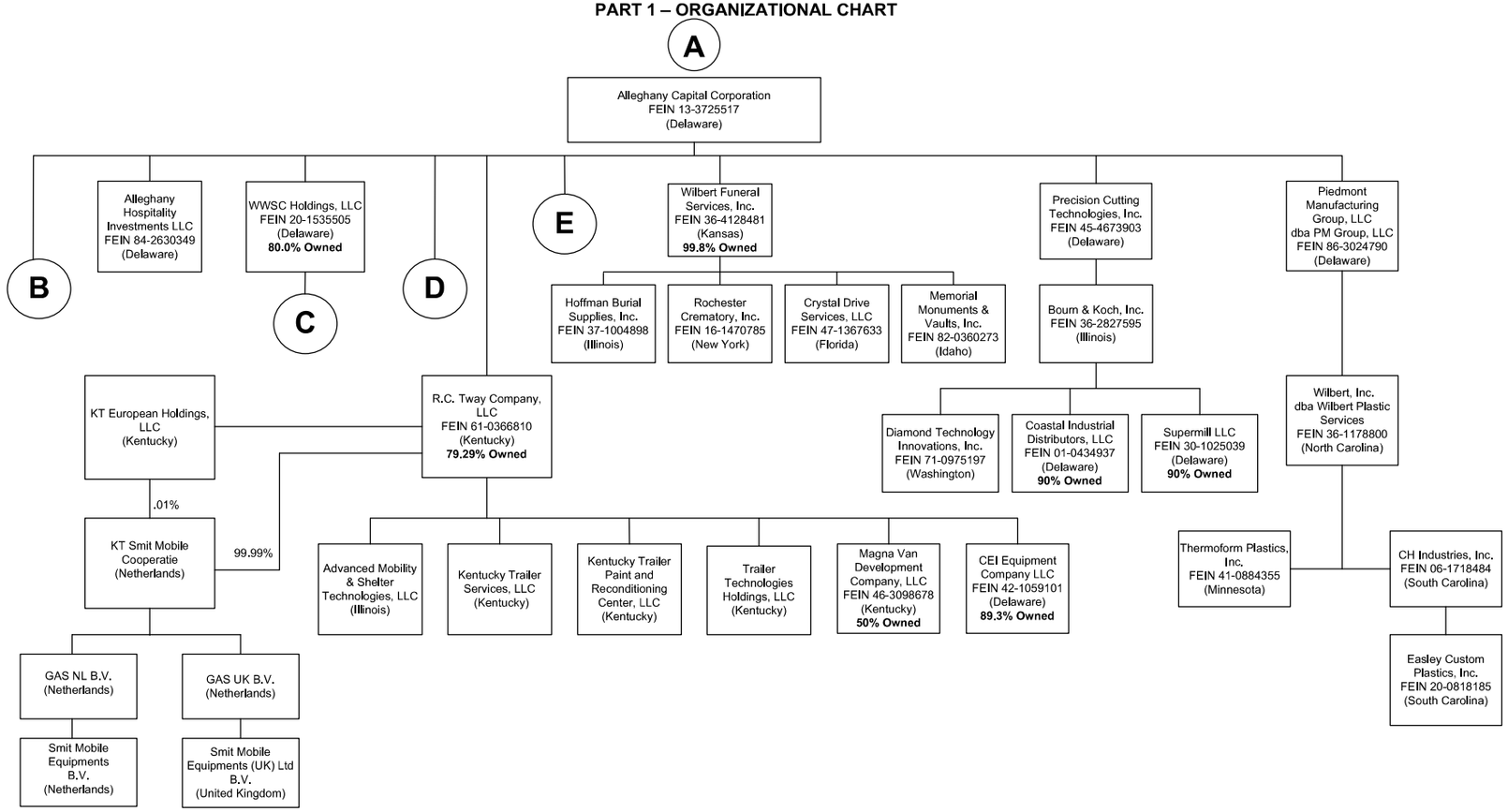
States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						0
2. Alaska	AK						0
3. Arizona	AZ						0
4. Arkansas	AR						0
5. California	CA						0
6. Colorado	CO						0
7. Connecticut	CT						0
8. Delaware	DE						0
9. District of Columbia	DC						0
10. Florida	FL						0
11. Georgia	GA						0
12. Hawaii	HI						0
13. Idaho	ID						0
14. Illinois	IL						0
15. Indiana	IN						0
16. Iowa	IA						0
17. Kansas	KS						0
18. Kentucky	KY						0
19. Louisiana	LA						0
20. Maine	ME						0
21. Maryland	MD						0
22. Massachusetts	MA						0
23. Michigan	MI						0
24. Minnesota	MN						0
25. Mississippi	MS						0
26. Missouri	MO						0
27. Montana	MT						0
28. Nebraska	NE						0
29. Nevada	NV						0
30. New Hampshire	NH						0
31. New Jersey	NJ						0
32. New Mexico	NM						0
33. New York	NY						0
34. North Carolina	NC						0
35. North Dakota	ND						0
36. Ohio	OH						0
37. Oklahoma	OK						0
38. Oregon	OR						0
39. Pennsylvania	PA						0
40. Rhode Island	RI						0
41. South Carolina	SC						0
42. South Dakota	SD						0
43. Tennessee	TN						0
44. Texas	TX						0
45. Utah	UT						0
46. Vermont	VT						0
47. Virginia	VA						0
48. Washington	WA						0
49. West Virginia	WV						0
50. Wisconsin	WI						0
51. Wyoming	WY						0
52. American Samoa	AS						0
53. Guam	GU						0
54. Puerto Rico	PR						0
55. U.S. Virgin Islands	VI						0
56. Northern Mariana Islands	MP						0
57. Canada	CAN						0
58. Aggregate Other Alien	OT						0
59. Total		0	0	0	0	0	0

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



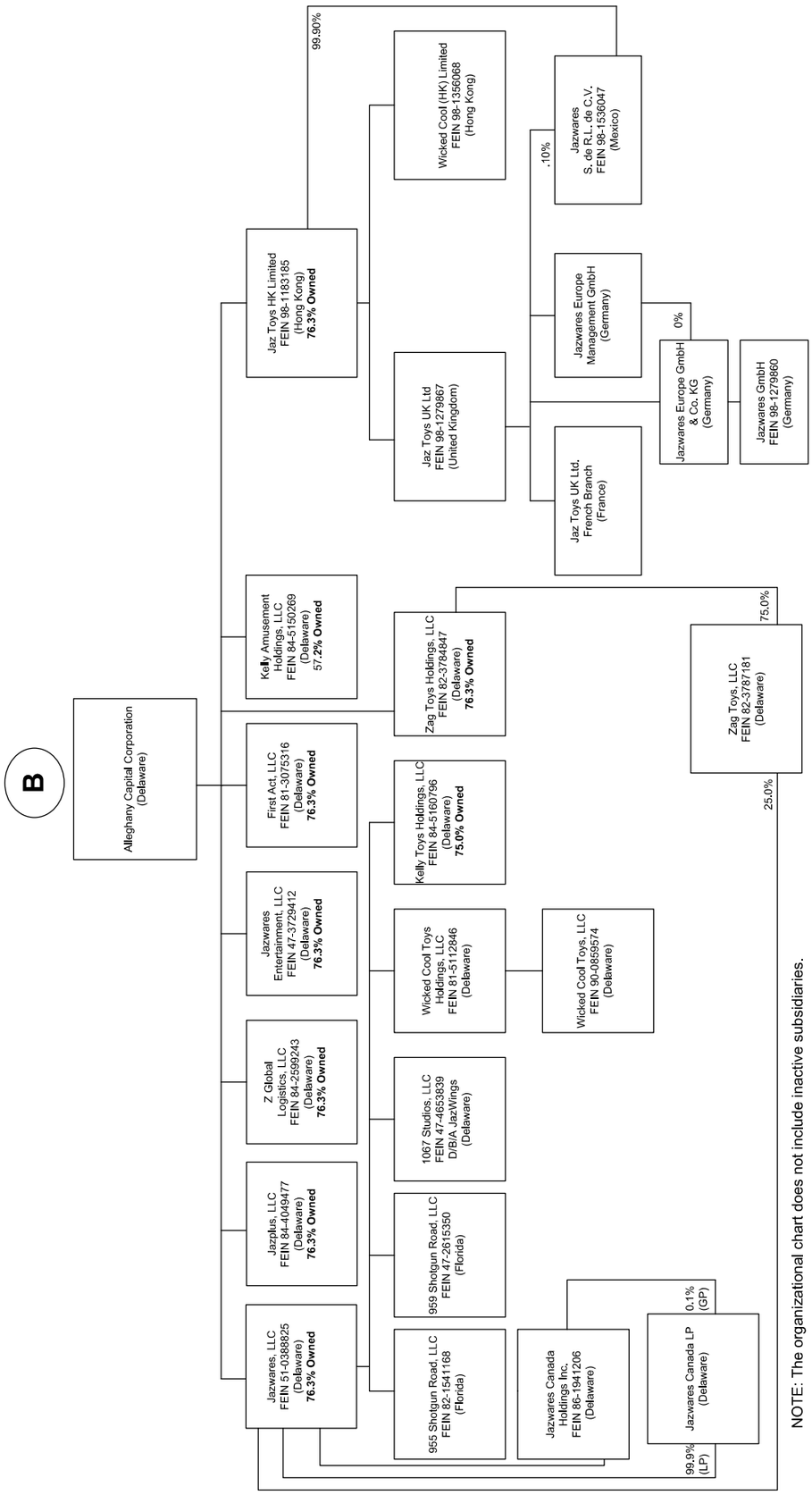
NOTE: The organizational chart does not include inactive subsidiaries.

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



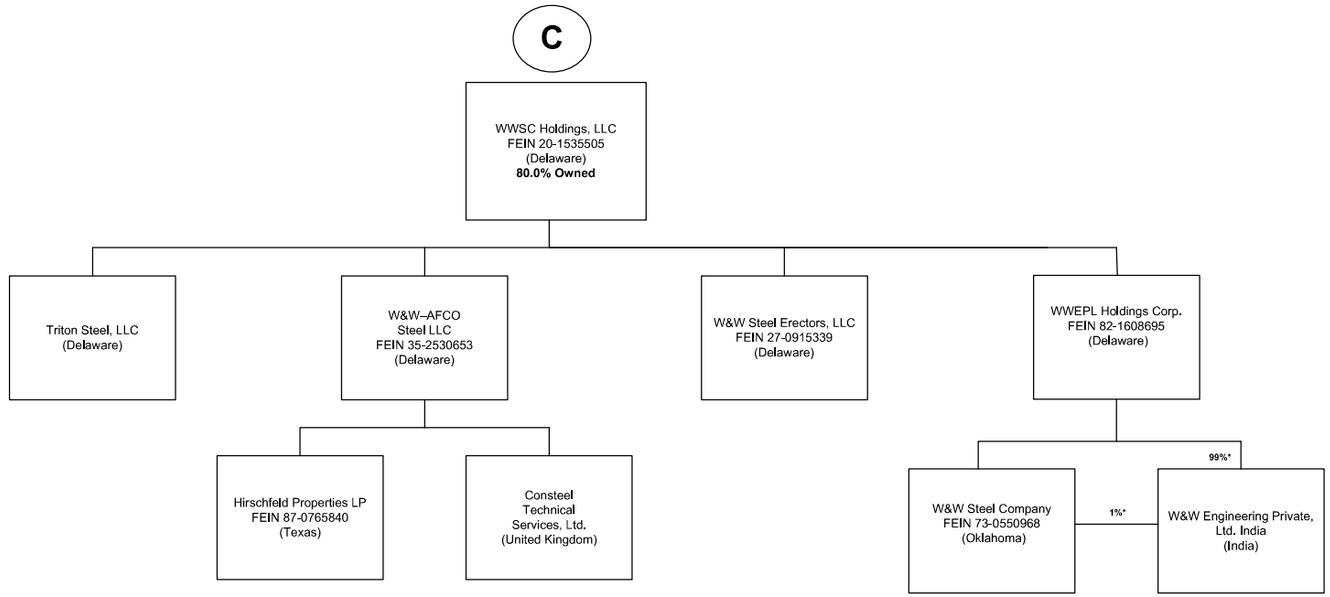
NOTE: The organizational chart does not include inactive subsidiaries.

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



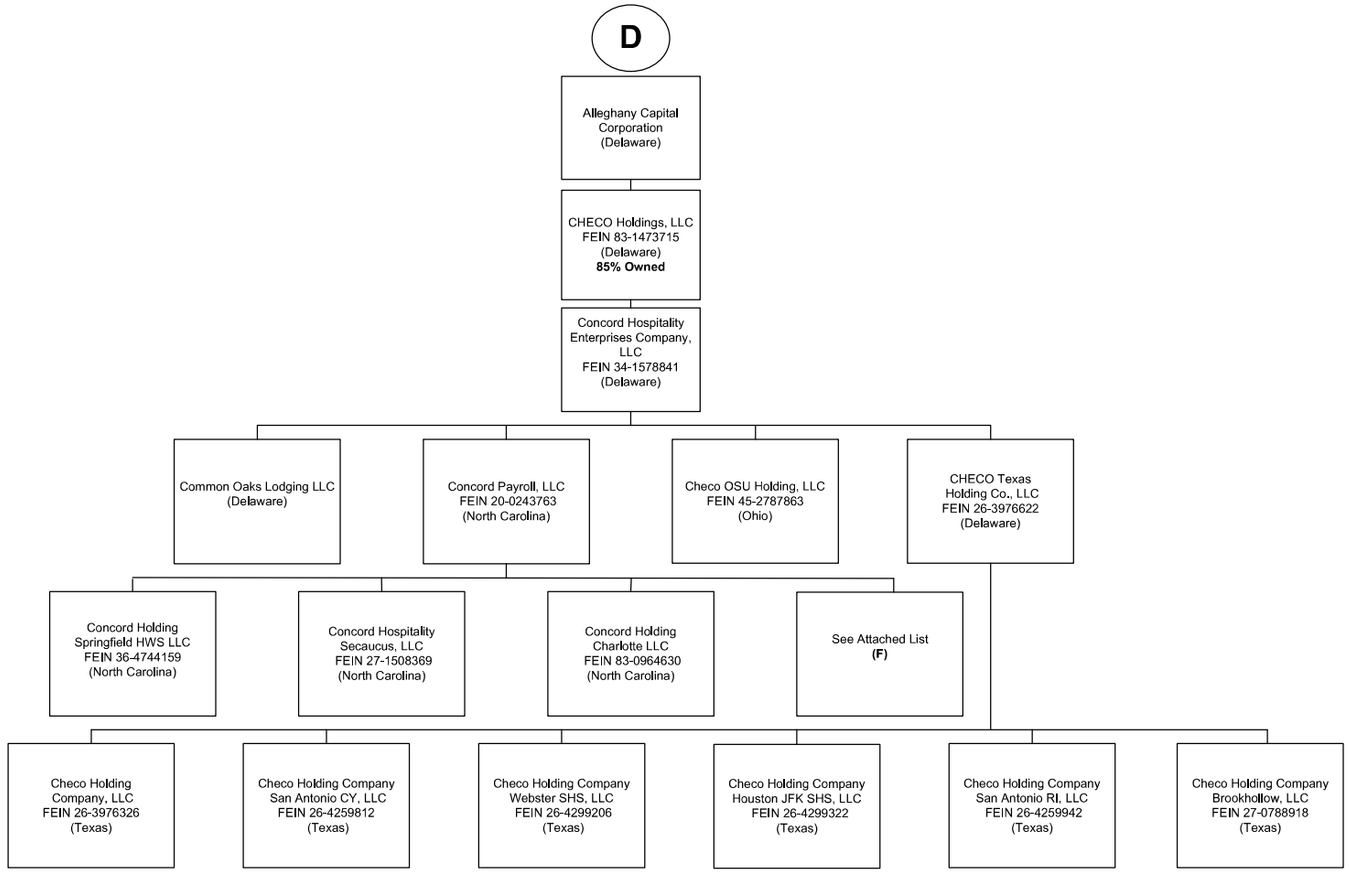
NOTE: The organizational chart does not include inactive subsidiaries.

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



NOTE: The organizational chart does not include inactive subsidiaries.

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



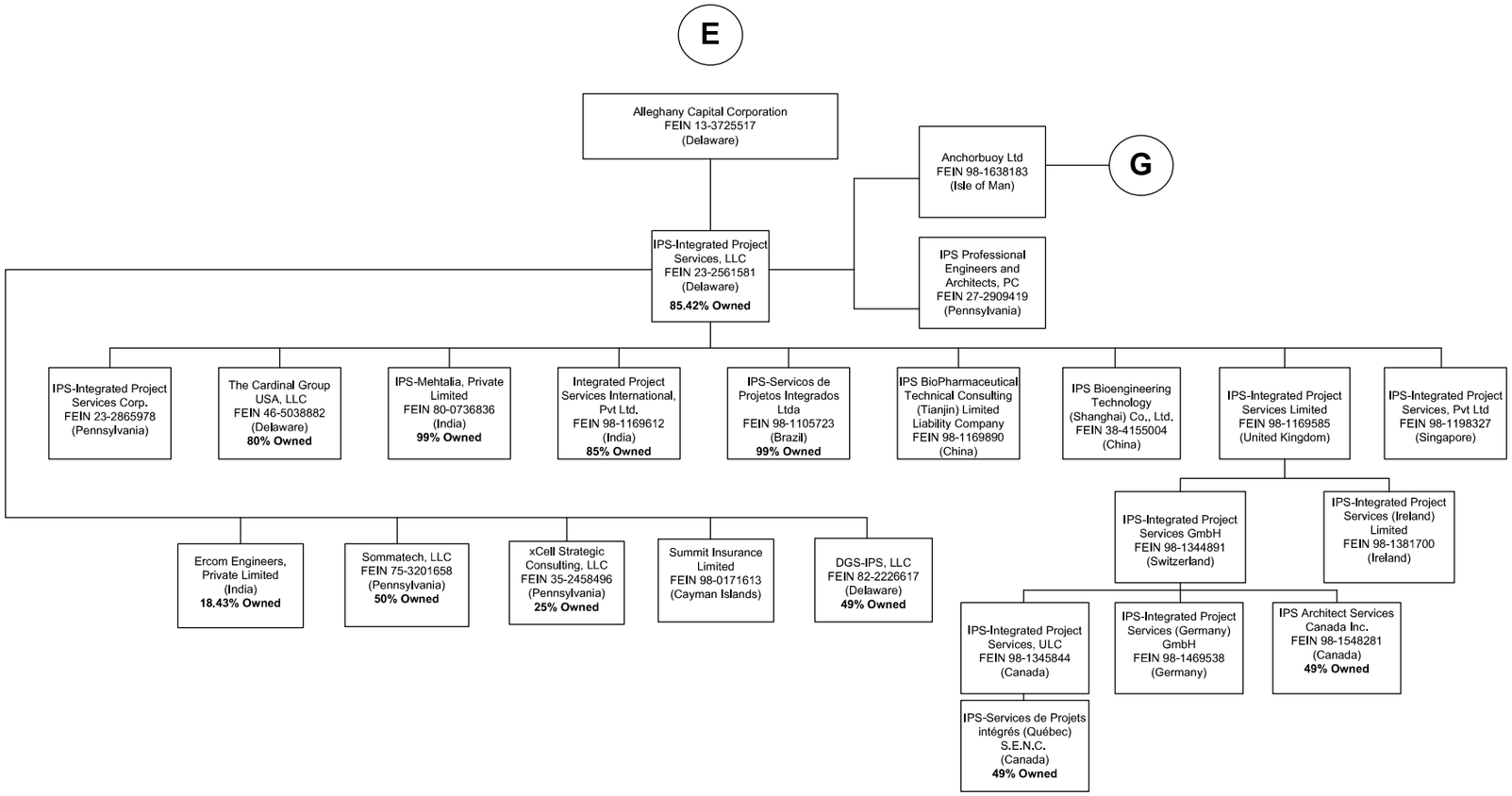
NOTE: The organizational chart does not include inactive subsidiaries.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART
(F)

Entity Name	Domiciliary Location	FEIN
Concord Payroll - Brighton Cy II LLC	NC	82-1594805
Concord Payroll - Cp Phillly, LLC	NC	81-4520701
Concord Payroll - Dhp LLC	NC	47-5316979
Concord Payroll - Gainesville, LLC	NC	81-5069295
Concord Payroll - Grand Rapids LLC	NC	47-3186597
Concord Payroll - Hh Raleigh LLC	NC	47-3640596
Concord Payroll - Hi Airport LLC	NC	81-1952318
Concord Payroll - Hi Universal LLC	NC	81-1953129
Concord Payroll - Hplv LLC	NC	47-5340347
Concord Payroll - Lake Nona LLC	NC	47-2703377
Concord Payroll - Lakewood LLC	NC	47-4753820
Concord Payroll - Lansing Cy, LLC	NC	80-0962007
Concord Payroll - Midtown Ll LLC	NC	47-4453635
Concord Payroll - Novi Ren, LLC	NC	80-0960179
Concord Payroll - NY 28th, LLC	NC	37-1714781
Concord Payroll - Port Washington LLC	NC	81-2524641
Concord Payroll - Savannah Ll LLC	NC	47-4453359
Concord Payroll - TBDHotel 36, LLC	NC	38-3890890
Concord Payroll - TBDHotel 39, LLC	NC	37-1711792
Concord Payroll - TBDHotel 40, LLC	NC	35-2466174
Concord Payroll - TBDHotel 42, LLC	NC	37-1711788
Concord Payroll - TBDHotel 43, LLC	NC	36-4752394
Concord Payroll - TDBHotel XIX, LLC	NC	27-2807806
Concord Payroll Am A LLC	NC	82-1939461
Concord Payroll Am E LLC	NC	82-1939505
Concord Payroll Cyh II, LLC	NC	82-0785304
Concord Payroll EB, LLC	NC	27-0717601
Concord Payroll Edina LLC	MN	82-5451765
Concord Payroll Jacksonville LLC	FL	82-5390928
Concord Payroll LV LLC	NC	82-1994827
Concord Payroll Moon, LLC	NC	38-3900211
Concord Payroll Nyc 46th LLC	NC	81-3794986
Concord Payroll RLJ, LLC	NC	27-0717647
Concord Payroll Wharf One, LLC	NC	81-4110892
Concord Payroll Wharf Two, LLC	NC	82-0630900
Concord Payroll-Arlington LLC	NC	35-2495458
CP San Diego Hotel Circle LLC	CA	84-4006470
CP Johns Creek LLC	NC	83-3632990
CP HIX Idrive LLC	NC	83-3724093
CP TP Idrive LLC	NC	83-3715074
CP Atlanta DT LLC	NC	84-2641833
CP Clearwater 2019 LLC	FL	84-2023636
CP Southlake LLC	NC	84-3364917
CP San Antonio CY LLC	NC	84-3776730
CP Salt Lake City LLC	NC	84-4187650
CP Biscayne Aventura LLC	NC	84-4895429
CP Perimeter ATL LLC	NC	84-5072248
CP Camden LLC	NC	85-0817318
CP MC Jacksonville LLC	NC	85-1628417
CP Lansing DT LLC	NC	85-2545926
CP Carlstadt LLC	NC	85-2694625
CP Westshore LLC	NC	85-2694396
CP Northbrook LLC	NC	85-2940835
CP Washington Park LLC	NC	85-3323322
CP Dadeland LLC	NC	85-3906858
CP Columbus PS LLC	NC	
CP Capital AR LLC	NC	86-2783629
CP Towne Center LLC	NC	86-2783704
CP Fort Mill LLC	NC	86-3160686
CP Navarre LLC	FL	86-3927679
CP Greenwich LLC	NC	87-2233094
Concord CY Markham Payroll ULC	CAN	81-3269933
Concord CY Vaughan Payroll ULC	CAN	80-9481245
Concord Payroll Ottawa, Inc.	CAN	72-8736513
Concord RI Mississauga Payroll ULC	CAN	80-9480247
Cp Slc W Douglas LLC	NC	87-3371979
Cp Durham W Main LLC	NC	87-3839842
Cp Triangle Tc Cy LLC	NC	87-3839962
Cp Lititz LLC	NC	87-3934355
Cp Indiantown LLC	NC	87-4181055
Cp Pb Lakes LLC	NC	87-4180790

Entity Name	Domiciliary Location	FEIN
Concord Payroll-Charlotte Yorkmont, LLC	NC	36-4770989
Concord Payroll-Cleveland 9th LLC	NC	30-0809196
Concord Payroll-Columbus Olentangy LLC	NC	36-4779256
Concord Payroll-Cumberland LLC	NC	37-1749579
Concord Payroll-Dayton LLC	NC	36-4778095
Concord Payroll-Glen Mills LLC	NC	81-2838486
Concord Payroll-Greensburg CY LLC	NC	38-3923605
Concord Payroll-Houston JFK LLC	NC	36-4777947
Concord Payroll-Neville LLC	NC	61-1730401
Concord Payroll-Raleigh Ren LLC	NC	38-3923240
Concord Payroll-Reading LLC	NC	37-1749634
Concord Payroll-Roanoke LLC	NC	61-1730018
Concord Payroll-Settlers CY LLC	NC	30-0809750
Concord Payroll-South Beach, LLC	NC	36-4793541
Concord Payroll-TBDHotel 26, LLC	NC	27-3293340
Concord Payroll-TBDHotel 30, LLC	NC	27-4545280
Concord Payroll-TBDHotel 31, LLC	NC	27-4545298
Concord Payroll-TBDHotel 32, LLC	NC	27-4545318
Concord Payroll-TBDHotel 34, LLC	NC	27-4545476
Concord Payroll-Washington CY LLC	NC	32-0433373
Concord Payroll-Waukegan LLC	NC	36-4778717
CP Atlanta Midtown, LLC	NC	82-3369805
Cp Battlecreek LLC	NC	83-1678169
CP Beaufort LLC	NC	82-3966707
CP Broomfield LLC	NC	82-4019462
Cp Edison Ll, LLC	NC	81-2728220
CP Houston CB LLC	TX	83-2329429
Cp Jersey City Ll, LLC	NC	81-1670748
CP Loveland LLC	CO	83-2526210
Cp Malden Lane LLC	NY	82-2659462
CP Milwaukee CB LLC	WI	82-2784272
CP Newark LLC	NC	82-3985105
CP Nutu LLC	NC	82-2784272
CP Secaucus LLC	NC	83-1131597
CP Surfside LLC	NC	83-2442267
CP Tuckahoe LLC	NY	83-2298107
CP Woburn LLC	NC	83-3753917
CP Georgia LN LLC	NC	83-3654111
CP Windy Hill LLC	NC	83-3688284
CP Horsham LLC	PA	83-4319310
CP Valley Forge LLC	NC	83-3843913
CP Hasbrouck LLC	NC	84-3053082
CP Nashville LLC	NC	84-3365284
CP Pittsburgh HW LLC	NC	84-3759768
CP San Antonio RI LLC	NC	84-3776978
CP 207th Aventura LLC	NC	84-4880082
CP Museum Way FW LLC	NC	84-4571401
CP DT Brickell LLC	FL	84-5038887
CP Tampa Midtown LLC	NC	85-1909666
CP Woodlands LLC	NC	85-1628417
CP Oakdale LLC	NC	85-2717673
CP Coronado Drive LLC	NC	85-2926669
CP East Shore Drive LLC	NC	85-2926437
CP Sawgrass LLC	NC	85-3229024
CLL Northbrook LLC	NC	85-3102543
CP Charlotte Ballantyne LLC	NC	85-4093928
CP Americas NYC LLC	NC	
CP Pooler LLC	NC	86-2813630
CP C West End LLC	NC	86-3748986
CP DC NJ AVE LLC	NC	87-1469538
CP West Palm Beach LLC	NC	87-2524280
Concord CY Mississauga Payroll ULC	CAN	80-9482045
Concord Payroll Edmonton CY, Inc.	CAN	83-4578718
Concord RI Markham Payroll ULC	CAN	80-9480445
Concord Calgary Payroll Inc.	CAN	78-0219101

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



NOTE: The organizational chart does not include inactive subsidiaries.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 – ORGANIZATIONAL CHART
(G)

Entity Name	Domiciliary Location	FEIN
Amiston Linesight Limited	Bahrain	98-1638594
Amiston Linesight Limited (IE)	Ireland	98-1637861
Anchor GCC Ltd	Isle of Man	98-1640296
BS An Ghearmain GMBH	Germany	98-1640595
BS Denmark Aps	Denmark	98-1641258
BS Isiltir BV	Netherlands	98-1641587
Citiwide Consultants Limited	Hong Kong	98-1641714
Cuanbac Limited	Ireland	98-1642467
Cuanbac Ltd (NL)	Netherlands	98-1641864
Cuanbac Ltd (UK)	UK	98-1640994
Downbay Limited	UK	98-1641364
Forest Holdings Ltd	Isle of Man	98-1638590
Forest Investments	Isle of Man	98-1638585
Kiabay Unlimited Company	Ireland	98-1639401
Líne Radharc Limited	Ireland	98-1641965
Linesight AB	Sweden	
Linesight BV Belgium	Belgium	98-1642476
Linesight Chile SPA	Chile	98-1642275
Linesight Company Limited	Saudi Arabia	98-1641927
Linesight consulting Private Ltd	India	98-1641362
Linesight Consulting Shanghai Limited	China	98-1641376
Linesight DMCC	United Arab Emirates	98-1641871
Linesight Finland Oy	Finland	98-1641856
Linesight Inc	Canada	
Linesight Italy SRL	Italy	98-1641892
Linesight Limited	Israel	98-1638458
Linesight Consulting LLC	Delaware	82-4414027
Linesight Limited (IE)	Ireland	98-1640459
Linesight PTE. Limited Taiwan Branch (Singapore)	Taiwan (Republic of China)	98-1641883
Linesight PTE Limited	Singapore	98-1641600
Linesight S.A. DE C.V.	Mexico	
Linesight SAS ref France	France	98-1642441
Linesight Sdn. Bhd (Malaysia)	Malaysia	
Linesight Spain S.L.U	Spain	98-1639768
Maxamillion Limited	Isle of Man	98-1639811
Millfont Limited	Ireland	98-1640315
Murascaille Holdings BV	Netherlands	98-1640353
Netfont Unlimited	Ireland	98-1639774
Pine Holdings Ltd	Isle of Man	98-1640309
Planbay Limited	Ireland	98-1640952
Plug Holdings Unlimited	Isle of Man	98-1640155
Rolbay Unlimited Company	Ireland	98-1640608
Safebay Limited	Ireland	98-1638600
Shellbay Unlimited Company	Ireland	98-1640885
Tips	Isle of Man	98-1641620
Trenmor LLC	Delaware	38-3818109
Trenmor PTY Limited	Australia	98-1640965
Trenmor Unlimited Company	Ireland	98-1642178
Wozey S.A	Uruguay	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0501	Alleghany Group		51-0283071		0000775368	NYSE	Alleghany Corporation	DE	UIP		Ownership	100.000		NO	
0501	Alleghany Group				0001140138		Alleghany Insurance Holdings LLC	DE		Alleghany Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	12640	20-5101850				AIHL Re LLC	VT	IA	Alleghany Insurance Holdings LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Roundwood Asset Management LLC	DE	NIA	Alleghany Insurance Holdings LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		39-1052658				CapSpecialty, Inc.	WI		Alleghany Insurance Holdings LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	10472	39-0971527				Capitol Indemnity Corporation	WI		CapSpecialty, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		39-1792399				Capitol Facilities Corporation	WI		CapSpecialty, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		46-1500243				CATA Services Co.	WI		CapSpecialty, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	10328	39-0988659				Capitol Specialty Insurance Corporation	WI		Capitol Indemnity Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	18619	56-0997453				Platte River Insurance Company	NE		Capitol Indemnity Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		01-0788257				RSUI Group, Inc.	DE		Alleghany Insurance Holdings LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	22314	16-0366830				RSUI Indemnity Company	NH		RSUI Group, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		56-1616350				Resurgens Specialty Underwriting, Inc.	GA		RSUI Group, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		56-2055341				RSUI Surplus Lines Insurance Services, Inc.	DE		RSUI Group, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-2721193				RSUI Insurance Exchange RPG, Inc.	DE		RSUI Surplus Lines Insurance Services, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	13027	26-1168626				Covington Specialty Insurance Company	NH		RSUI Indemnity Company	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	33138	73-0994137				Landmark American Insurance Company	NH		RSUI Indemnity Company	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-0795986				Transatlantic Holdings, Inc.	DE		Alleghany Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	19453	13-5616275				Transatlantic Reinsurance Co. (TRC)	NY		Transatlantic Holdings, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		20-4872787				Professional Risk Mgmt. Services, Inc.	DE		Transatlantic Holdings, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						TRelMCo Limited	GBR		Transatlantic Holdings, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Calpe Insurance Company Limited	GIB		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Pillar Capital Holdings Limited	BMU		Transatlantic Holdings, Inc.	Ownership	50.000	Alleghany Corporation	NO	
0501	Alleghany Group						TransRe Underwriting Managers Agency Ltd.	DE		Transatlantic Holdings, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						TransRe Europe S.A.	LUX		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	35157	13-3333610				Fair American Insurance and Reinsurance Co.	NY		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group	15201	46-1213970				Fair American Select Insurance Co.	DE		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						TransRe S.A.	PAN		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Transatlantic Re (Argentina) S.A.	ARG		TransRe S.A.	Ownership	95.000	Alleghany Corporation	NO	
0501	Alleghany Group						Transatlantic Re (Argentina) S.A.	ARG		Transatlantic Reinsurance Co.	Ownership	5.000	Alleghany Corporation	NO	
0501	Alleghany Group						TRC Escritório de Representação no Brasil Ltda.	BRA		Transatlantic Reinsurance Co.	Ownership	99.960	Alleghany Corporation	NO	
0501	Alleghany Group						TransRe London Limited	GBR		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						TransRe London Services Limited	GBR		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		11-3563729				Orien Risk Analysts, Inc.	NY		Transatlantic Reinsurance Co.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						El Sol Del Paraguay S.A.	PRY		Transatlantic Reinsurance Co.	Ownership	23.370	Alleghany Corporation	NO	
0501	Alleghany Group		68-0339019				Alleghany Properties Holdings, LLC	DE		Alleghany Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Alleghany Properties LLC	DE		Alleghany Properties Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						APH SLP, LLC	DE		Alleghany Properties Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						APH Terracina Vineyard Sacramento LLC	DE		Alleghany Properties Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						APH Las Serenas Simi Valley, LLC	DE		Alleghany Properties Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						APH Terracina Cathedral City, LLC	DE		Alleghany Properties Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		13-3725517				Alleghany Capital Corporation	DE		Alleghany Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4128481				Wilbert Funeral Servces Inc.	KS		Alleghany Capital Corporation	Ownership	99.800	Alleghany Corporation	NO	
0501	Alleghany Group		16-1470785				Rochester Crematory, Inc.	NY	NIA	Wilbert Funeral Servces Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-1367633				Crystal Drive Services, LLC	FL	NIA	Wilbert Funeral Servces Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		37-1004898				Hoffman Burial Supplies, Inc.	IL	NIA	Wilbert Funeral Servces Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-0360273				Memorial Monuments & Vaults, Inc.	ID	NIA	Wilbert Funeral Servces Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		45-4673903				Precision Cutting Technologies, Inc.	DE		Alleghany Capital Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-2827595				Bourn & Koch, Inc.	IL		Precision Cutting Technologies, Inc.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		01-0434937				Coastal Industrial Distributors, LLC	DE		Bourn & Koch, Inc.	Ownership	90.000	Alleghany Corporation	NO	
0501	Alleghany Group		30-1025039				Supermill LLC	DE	NIA	Bourn & Koch, Inc.	Ownership	90.000	Alleghany Corporation	NO	
0501	Alleghany Group		71-0975197				Diamond Technology Innovations, Inc.	WA		Bourn & Koch, Inc.	Ownership	100.000	Alleghany Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0501	Alleghany Group						Alleghany Hospitality Investments LLC	DE	NIA	Alleghany Capital Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		61-0366810				R.C. Tway Company, LLC	KY		Alleghany Capital Corporation	Ownership	79.290	Alleghany Corporation	NO	
0501	Alleghany Group						Kentucky Trailer Services, LLC	KY		R.C. Tway Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Kentucky Trailer Paint and Reconditioning Center, LLC	KY		R.C. Tway Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Trailer Technologies Holdings, LLC	KY		R.C. Tway Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		46-3098678				Magna Van Development Company, LLC	KY		R.C. Tway Company, LLC	Ownership	50.000	Alleghany Corporation	NO	
0501	Alleghany Group		42-1059101				CEI Equipment Company LLC	DE		R.C. Tway Company, LLC	Ownership	89.300	Alleghany Corporation	NO	
0501	Alleghany Group		20-5832960				Advanced Mobility & Shelter Technologies, LLC	IL		R.C. Tway Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						KT European Holdings, LLC	KY		R.C. Tway Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						KT Smit Mobile Cooperatie	NLD		KT European Holdings, LLC	Ownership	0.010	Alleghany Corporation	NO	
0501	Alleghany Group						KT Smit Mobile Cooperatie	NLD		R.C. Tway Company, LLC	Ownership	99.990	Alleghany Corporation	NO	
0501	Alleghany Group						GAS NL B.V.	NLD		KT Smit Mobile Cooperatie	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						GAS UK B.V.	NLD		KT Smit Mobile Cooperatie	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Smit Mobile Equipments B.V.	NLD		GAS NL B.V.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Smit Mobile Equipments (UK) Ltd B.V.	GBR	NIA	GAS UK B.V.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-3024790				Piedmont Manufacturing Group, LLC dba PM Group, LLC	DE	NIA	Alleghany Capital Corporation	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-1178800				Wilbert, Inc.dba Wilbert Plastic Services	NC	NIA	Piedmont Manufacturing Group, LLC dba PM Group, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		41-0884355				Thermoform Plastics, Inc.	MN	NIA	Wilbert, Inc.dba Wilbert Plastic Services	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		06-1718484				CH Industries, Inc	SC	NIA	Wilbert, Inc.dba Wilbert Plastic Services	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		20-0818185				Easley Custom Plastics, Inc.	SC	NIA	CH Industries, Inc	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		51-0388825				Jazwares, LLC	DE		Alleghany Capital Corporation	Ownership	76.300	Alleghany Corporation	NO	
0501	Alleghany Group		98-1183185				Jaz Toys HK Limited	HKG		Alleghany Capital Corporation	Ownership	76.300	Alleghany Corporation	NO	
0501	Alleghany Group		23-2561581				IPS-Integrated Project Services, LLC	DE		Alleghany Capital Corporation	Ownership	85.420	Alleghany Corporation	NO	
0501	Alleghany Group		27-2909419				IPS Professional Engineers and Architects, PC	PA		IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Ercom Engineers, Private Limited	IND		IPS-Integrated Project Services, LLC	Ownership	18.430	Alleghany Corporation	NO	
0501	Alleghany Group		75-3201658				Sommatech, LLC	PA		IPS-Integrated Project Services, LLC	Ownership	50.000	Alleghany Corporation	NO	
0501	Alleghany Group		35-2458496				xCell Strategic Consulting, LLC	PA		IPS-Integrated Project Services, LLC	Ownership	25.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-0171613				Summit Insurance Limited	CYM		IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		46-5038882				The Cardinal Group USA, LLC	DE	NIA	IPS-Integrated Project Services, LLC	Ownership	80.000	Alleghany Corporation	NO	
0501	Alleghany Group		23-2865978				IPS-Integrated Project Services Corp.	PA		IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-0736836				IPS-Mehtalia, Private Limited	IND		IPS-Integrated Project Services, LLC	Ownership	99.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1169612				Integrated Project Services International, Pvt Ltd.	IND		IPS-Integrated Project Services, LLC	Ownership	85.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1105723				IPS-Servicos de Projetos Integrados Ltda	BRA		IPS-Integrated Project Services, LLC	Ownership	99.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1169890				IPS BioPharmaceutical Technical Consulting (Tianjin) LLC	CHN		IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1198327				IPS-Integrated Project Services, Pvt ltd	SGP		IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1169585				IPS-Integrated Project Services Limited	GBR		IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1344891				IPS-Integrated Project Services GmbH	CHE		IPS-Integrated Project Services Limited	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1469538				IPS-Integrated Project Services (Germany) GmbH	DEU		IPS-Integrated Project Services GmbH	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1548281				IPS Architect Services Canada, Inc.	CAN	NIA	IPS-Integrated Project Services GmbH	Ownership	49.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1381700				IPS-Integrated Project Services (Ireland) Limited	IRL		IPS-Integrated Project Services Limited	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1345844				IPS-Integrated Project Services, ULC	CAN		IPS-Integrated Project Services GmbH	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						IPS-Services de Projets intégrés (Québec) S.E.N.C.	CAN	NIA	IPS-Integrated Project Services, ULC	Ownership	49.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-2226617				DGS-IPS, LLC	DE		IPS-Integrated Project Services, LLC	Ownership	49.000	Alleghany Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0501	Alleghany Group		38-4155004				IPS Bioengineering Technology (Shanghai) Co., Ltd.	CHN		IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1638183				Anchorbuoy Ltd	IMN	NIA	IPS-Integrated Project Services, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1638594				Amiston Linesight Limited	BHR	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1637861				Amiston Linesight Limited (IE)	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640296				Anchor GCC Ltd	IMN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640595				BS An Ghearmain GMBH	DEU	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641258				BS Denmark Aps	DNK	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641587				BS Isiltir BV	NLD	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641714				Citiwide Consultants Limited	HKG	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1642467				Cuanbac Limited	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641864				Cuanbac Ltd (NL)	NLD	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640994				Cuanbac Ltd (UK)	GBR	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641364				Downbay Limited	GBR	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1638590				Forest Holdings Ltd	IMN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1638585				Forest Investments	IMN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1639401				Kiabay Unlimited Company	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641965				Líne Radharc Limited	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Linesight AB	SWE	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1642476				Linesight BV Belgium	BEL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1642275				Linesight Chile SPA	CHL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641927				Linesight Company Limited	SAU	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641362				Linesight consulting Private Ltd	IND	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641376				Linesight Consulting Shanghai Limited	CHN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641871				Linesight DMCC	ARE	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641856				Linesight Finland Oy	FIN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Linesight Inc	CAN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641892				Linesight Italy SRL	ITA	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1638458				Linesight Limited	ISR	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-4414027				Linesight Consulting LLC	DE	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640459				Linesight Limited (IE)	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641883				Linesight PTE. Limited Taiwan Branch (Singapore)	TWN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641600				Linesight PTE Limited	SGP	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Linesight S.A. DE C.V.	MEX	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1642441				Linesight SAS ref France	FRA	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Linesight Sdn. Bhd (Malaysia)	MYS	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1639768				Linesight Spain S.L.U	ESP	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1639811				Maxamillion Limited	IMN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640315				Millfont Limited	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640353				Murascaille Holdings BV	NLD	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1639774				Netfont Unlimited	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640309				Pine Holdings Ltd	IMN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640952				Planbay Limited	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640155				Plug Holdings Unlimited	IMN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640608				Rolbay Unlimited Company	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1638600				Safebay Limited	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640885				Shellbay Unlimited Company	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1641620				Tips	IMN	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		38-3818109				Trenmor LLC	DE	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1640965				Trenmor PTY Limited	AUS	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1642178				Trenmor Unlimited Company	IRL	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Wozey S.A	URY	NIA	Anchorbuoy Ltd	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-2599243				Z Global Logistics, LLC	DE	NIA	Alleghany Capital Corporation	Ownership	76.300	Alleghany Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0501	Alleghany Group		47-3729412				Jazwares Entertainment, LLC	DE		Alleghany Capital Corporation	Ownership	76.300	Alleghany Corporation	NO	
0501	Alleghany Group		81-3075316				First Act, LLC	DE		Alleghany Capital Corporation	Ownership	76.300	Alleghany Corporation	NO	
0501	Alleghany Group		82-1541168				955 Shotgun Road, LLC	FL		Jazwares, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-2615350				959 Shotgun Road, LLC	FL		Jazwares, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-4653839				1067 Studios, LLC D/B/A JazWings	DE		Jazwares, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1279867				Jaz Toys UK Ltd.	GBR		Jaz Toys HK Limited	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1279860				Jazwares GmbH	DEU		Jazwares Europe GmbH & Co. KG	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Jazwares Europe Management GmbH	DEU	NIA	Jaz Toys UK Ltd.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Jazwares Europe GmbH & Co. KG	DEU	NIA	Jaz Toys UK Ltd.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-3784847				Zag Toys Holdings, LLC	DE	NIA	Alleghany Capital Corporation	Ownership	76.300	Alleghany Corporation	NO	
0501	Alleghany Group		82-3787181				Zag Toys, LLC	DE	NIA	Zag Toys Holdings, LLC	Ownership	75.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-3787181				Zag Toys, LLC	DE	NIA	Jazwares, LLC	Ownership	25.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-1941206				Jazwares Canada Holdings Inc.	DE	NIA	Jazwares, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Jazwares Canada LP	DE	NIA	Jazwares, LLC	Ownership	99.900	Alleghany Corporation	NO	
0501	Alleghany Group						Jazwares Canada LP	DE	NIA	Jazwares Canada Holdings Inc.	Ownership	0.100	Ownership	NO	
0501	Alleghany Group		98-1536047				Jazwares S. de R.L. de C.V.	MEX	NIA	Jaz Toys HK Limited	Ownership	99.900	Alleghany Corporation	NO	
0501	Alleghany Group		98-1536047				Jazwares S. de R.L. de C.V.	MEX	NIA	Jaz Toys UK Ltd.	Ownership	0.100	Alleghany Corporation	NO	
0501	Alleghany Group						Jaz Toys UK Ltd. French Branch	FRA	NIA	Jaz Toys UK Ltd.	Ownership	100.000	Ownership	NO	
0501	Alleghany Group		84-4049477				Jazplus, LLC	DE	NIA	Alleghany Capital Corporation	Ownership	76.300	Alleghany Corporation	NO	
0501	Alleghany Group		81-5112846				Wicked Cool Toys Holdings, LLC	DE	NIA	Jazwares, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		90-0859574				Wicked Cool Toys, LLC	DE	NIA	Wicked Cool Toys Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		98-1356068				Wicked Cool Toys (HK) Limited	HKG	NIA	Jaz Toys HK Limited	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-5160796				Kelly Toys Holdings, LLC	DE	NIA	Jazwares, LLC	Ownership	75.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-5150269				Kelly Amusement Holdings, LLC	DE	NIA	Alleghany Capital Corporation	Ownership	57.200	Alleghany Corporation	NO	
0501	Alleghany Group		20-1535505				WWSC Holdings, LLC	DE		Alleghany Capital Corporation	Ownership	80.000	Alleghany Corporation	NO	
0501	Alleghany Group						Triton Steel, LLC	DE		WWSC Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		35-2530653				W&WAFCO Steel LLC	DE		WWSC Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-0915339				W&W Steel Erectors, LLC	DE		WWSC Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-1608695				WWEPL Holdings Corp.	DE		WWSC Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-0765840				Hirschfeld Properties LP	TX	NIA	W&WAFCO Steel LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Consteel Technical Services, Ltd.	GBR	NIA	W&WAFCO Steel LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		73-0550968				W&W Steel Company	OK	NIA	WWEPL Holdings Corp.	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						W&W Engineering Private, Ltd. India	IND	NIA	WWEPL Holdings Corp.	Ownership	99.000	Alleghany Corporation	NO	
0501	Alleghany Group						W&W Engineering Private, Ltd. India	IND	NIA	W&W Steel Company	Ownership	1.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-1473715				CHECO Holdings, LLC	DE	NIA	Alleghany Capital Corporation	Ownership	85.000	Alleghany Corporation	NO	
0501	Alleghany Group		34-1578841				Concord Hospitality Enterprises Company, LLC	DE	NIA	CHECO Holdings, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						Common Oaks Lodging LLC	DE	NIA	Concord Hospitality Enterprises Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		20-0243763				Concord Payroll, LLC	NC	NIA	Concord Hospitality Enterprises Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		45-2787863				Checo OSU Holding, LLC	OH	NIA	Concord Hospitality Enterprises Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		26-3976622				CHECO Texas Holding Co., LLC	DE	NIA	Concord Hospitality Enterprises Company, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4744159				Concord Holding Springfield HWS LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-1508369				Concord Hospitality Secaucus, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-0964630				Concord Holding Charlotte LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-1594805				Concord Payroll - Brighton Cy II LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-4520701				Concord Payroll - Cb Philly, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-5316979				Concord Payroll - Dhp LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-5069295				Concord Payroll - Gainesville, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-3186597				Concord Payroll - Grand Rapids LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-3640596				Concord Payroll - Hh Raleigh LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0501	Alleghany Group		81-1952318				Concord Payroll - Hi Airport LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-1953129				Concord Payroll - Hi Universal LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-5340347				Concord Payroll - Hplv LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-2703377				Concord Payroll - Lake Nona LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-4753820				Concord Payroll - Lakewood LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-0962007				Concord Payroll - Lansing Cy, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-4453635				Concord Payroll - Midtown Ll LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-0960179				Concord Payroll - Novi Ren, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		37-1714781				Concord Payroll - NY 28th, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-2524641				Concord Payroll - Port Washington LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		47-4453359				Concord Payroll - Savannah Ll LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		38-3890890				Concord Payroll - TBDHotel 36, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		37-1711792				Concord Payroll - TBDHotel 39, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		35-2466174				Concord Payroll - TBDHotel 40, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		37-1711788				Concord Payroll - TBDHotel 42, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4752394				Concord Payroll - TBDHotel 43, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-2807806				Concord Payroll - TDBHotel XIX, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-1939461				Concord Payroll Am A LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-1939505				Concord Payroll Am E LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-0785304				Concord Payroll Cyh II, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-0717601				Concord Payroll EB, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-5451765				Concord Payroll Edina LLC	MN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-5390928				Concord Payroll Jacksonville LLC	FL	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-1994827				Concord Payroll LV LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		38-3900211				Concord Payroll Moon, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-3794986				Concord Payroll Nyc 46th LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-0717647				Concord Payroll RLJ, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-4110892				Concord Payroll Wharf One, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-0630900				Concord Payroll Wharf Two, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		35-2495458				Concord Payroll-Arlington LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4770989				Concord Payroll-Charlotte Yorkmont, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		30-0809196				Concord Payroll-Cleveland 9th LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4779256				Concord Payroll-Columbus Olentangy LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		37-1749579				Concord Payroll-Cumberland LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4778095				Concord Payroll-Dayton LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-2838486				Concord Payroll-Glen Mills LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		38-3923605				Concord Payroll-Greensburg CY LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4777947				Concord Payroll-Houston JFK LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		61-1730401				Concord Payroll-Neville LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		38-3923240				Concord Payroll-Raleigh Ren LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		37-1749634				Concord Payroll-Reading LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		61-1730018				Concord Payroll-Roanoke LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		30-0809750				Concord Payroll-Settlers CY LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4793541				Concord Payroll-South Beach, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-3293340				Concord Payroll-TBDHotel 26, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-4545280				Concord Payroll-TBDHotel 30, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-4545298				Concord Payroll-TBDHotel 31, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-4545318				Concord Payroll-TBDHotel 32, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-4545476				Concord Payroll-TBDHotel 34, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		32-0433373				Concord Payroll-Washington CY LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		36-4778717				Concord Payroll-Waukegan LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-3369805				CP Atlanta Midtown, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-1678169				Cp Battlecreek LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-3966707				CP Beaufort LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0501	Alleghany Group		82-4019462				CP Broomfield LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-2728220				Cp Edison LI, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-2329429				CP Houston CB LLC	TX	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-1670748				Cp Jersey City LI, LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-2526210				CP Loveland LLC	CO	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-2659462				Cp Maiden Lane LLC	NY	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-2784272				CP Milwaukee CB LLC	WI	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-3985105				CP Newark LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		82-2784272				CP Nulu LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-1131597				CP Secaucus LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-2442267				CP Surfside LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-2298107				CP Tuckahoe LLC	NY	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-3753917				CP Woburn LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		26-3976326				Checo Holding Company, LLC	TX	NIA	CHECO Texas Holding Co., LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		26-4259812				Checo Holding Company San Antonio CY, LLC	TX	NIA	CHECO Texas Holding Co., LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		26-4299206				Checo Holding Company Webster SHS, LLC	TX	NIA	CHECO Texas Holding Co., LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		26-4299322				Checo Holding Company Houston JFK SHS, LLC	TX	NIA	CHECO Texas Holding Co., LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		26-4259942				Checo Holding Company San Antonio RI, LLC	TX	NIA	CHECO Texas Holding Co., LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		27-0788918				Checo Holding Company Brookhollow, LLC	TX	NIA	CHECO Texas Holding Co., LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-3632990				CP Johns Creek LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-3724093				CP HIX Idrive LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-3715074				CP TP Idrive LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-3654111				CP Georgia LN LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-3688284				CP Windy Hill LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-4319310				CP Horsham LLC	PA	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-3843913				CP Valley Forge LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-2023636				CP Clearwater 2019 LLC	FL	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-2641833				CP Atlanta DT LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-3053082				CP Hasbrouck LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-4006470				CP San Diego Hotel Circle LLC	CA	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-3364917				CP Southlake LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-3776730				CP San Antonio CY LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-3365284				CP Nashville LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-3759768				CP Pittsburgh HW LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-3776978				CP San Antonio RI LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-4187650				CP Salt Lake City LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-4895429				CP Biscayne Aventura LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-5072248				CP Perimeter ATL LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-4880082				CP 207th Aventura LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-4571401				CP Museum Way FW LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		84-5038887				CP DT Brickell LLC	FL	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-0817318				CP Camden LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-1628417				CP MC Jacksonville LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-1909866				CP Tampa Midtown LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-1628417				CP Woodlands LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-2545926				CP Lansing DT LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-2694625				CP Carlstadt LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-2694396				CP Westshore LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-2940835				CP Northbrook LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-2717673				CP Oakdale LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-2926669				CP Coronado Drive LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-2926437				CP East Shore Drive LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-3229024				CP Sawgrass LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-3323322				CP Washington Park LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0501	Alleghany Group		85-3906858				CP Dadeland LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-3102543				CLL Northbrook LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		85-4093928				CP Charlotte Ballantyne LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						CP Columbus PS LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-2783629				CP Capital AR LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-2783704				CP Towne Center LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group						CP Americas NYC LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-2813630				CP Pooler LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-3160686				CP Fort Mill LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-3927679				CP Navarre LLC	FL	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		86-3748986				CP C West End LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-2233094				CP Greenwich LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		81-3269933				Concord CY Markham Payroll ULC	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-9481245				Concord CY Vaughan Payroll ULC	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		72-8736513				Concord Payroll Ottawa, Inc.	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-9480247				Concord RI Mississauga Payroll ULC	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-1469538				CP DC NJ AVE LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-2524280				CP West Palm Beach LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-9482045				Concord CY Mississauga Payroll ULC	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		83-4578718				Concord Payroll Edmonton CY, Inc.	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		80-9480445				Concord RI Markham Payroll ULC	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		78-0219101				Concord Calgary Payroll Inc.	CAN	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-3371979				Cp Slc W Douglas LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-3839842				Cp Durham W Main LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-3839962				Cp Triangle Tc Cy LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-3934355				Cp Lititz LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-4181055				Cp Indiantown LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	
0501	Alleghany Group		87-4180790				Cp Pb Lakes LLC	NC	NIA	Concord Payroll, LLC	Ownership	100.000	Alleghany Corporation	NO	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Alleghany Insurance Holdings LLC	15,000,000								15,000,000	
22314	16-0366830	RSUI Indemnity Company	(135,000,000)					228,173,198			93,173,198	(1,788,586,927)
33138	73-0994137	Landmark American Insurance Company	(15,000,000)					(228,173,198)			(243,173,198)	1,539,297,055
	01-0788257	RSUI Group, Inc.	150,000,000								150,000,000	
13027	26-1168626	Covington Specialty Insurance Company									0	277,506,276
10472	39-0971527	Capitol Indemnity Corporation							*		0	13,128,895
10328	39-0988659	Capitol Specialty Insurance Corporation							*		0	3,460,807
18629	56-0997453	Platte River Insurance Company							*		0	(4)
12640	20-5101850	AIHL Re LLC	(15,000,000)								(15,000,000)	
19453	13-5616275	Transatlantic Reinsurance Co.	(275,000,000)	(507,747)							(275,507,747)	(886,953,904)
	51-0283071	Alleghany Corporation	280,000,000	507,747							280,507,747	(44,806,102)
35157	13-3333610	Fair American Insurance and Reinsurance Co.	(4,000,000)								(4,000,000)	76,573,790
15201	46-1213970	Fair American Select Insurance Co.	(1,000,000)								(1,000,000)	19,599,031
	80-0795986	Transatlantic Holdings, Inc.	10,000,000								10,000,000	
		Transatlantic Reinsurance Europe SA (TRESA)									0	273,971,574
		Transre London Holdings Limited	(10,000,000)								(10,000,000)	
		Transre London Limited									0	515,494,042
		Calpe Insurance Company Limited									0	489,587
		El Sol Del Paraguay Compania De Seguros Y Reaseguros S.A.									0	825,880
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

10472 Capitol Indemnity Corporation 70.00%
10328 Capitol Specialty Insurance Coporation 15.00%
18619 Platte River Insurance Company 15.00%

*Capitol Indemnity Corporation, Platte River Insurance Company, and Capitol Specialty Insurance Corporation participate in an intercompany pooling arrangement. Platte River Insurance Company and Capitol Specialty Insurance Corporation each retain 15% of the underwriting results of the pool and Capitol Indemnity Corporation retains 70%.

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Capitol Indemnity Corporation	CapSpecialty, Inc.	100.000	NO	Alleghany Corporation	CapSpecialty, Inc.	100.000	NO
Capitol Specialty Insurance Corporation	Capitol Indemnity Corporation	100.000	NO	Alleghany Corporation	CapSpecialty, Inc.	100.000	NO
Platte River Insurance Company	Capitol Indemnity Corporation	100.000	NO	Alleghany Corporation	CapSpecialty, Inc.	100.000	NO
RSUI Indemnity Company	RSUI Group, Inc.	100.000	NO	Alleghany Corporation	RSUI Group, Inc.	100.000	NO
Covington Specialty Insurance Company	RSUI Indemnity Company	100.000	NO	Alleghany Corporation	RSUI Group, Inc.	100.000	NO
Landmark American Insurance Company	RSUI Indemnity Company	100.000	NO	Alleghany Corporation	RSUI Group, Inc.	100.000	NO
Transatlantic Reinsurance Co. (TRC)	Transatlantic Holdings, Inc.	100.000	NO	Alleghany Corporation	Transatlantic Holdings, Inc.	100.000	NO
Fair American Insurance and Reinsurance Co.	Transatlantic Reinsurance Co.	100.000	NO	Alleghany Corporation	Transatlantic Holdings, Inc.	100.000	NO
Fair American Select Insurance Co.	Transatlantic Reinsurance Co.	100.000	NO	Alleghany Corporation	Transatlantic Holdings, Inc.	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

	MARCH FILING	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
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?	YES
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?	YES
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?	NO
24.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

11.
12.
13.
14.
15.
16.
18.
22.
23.
24.
25.
26.
27.
28.
29.
31.
32.
33.
34.
35.
36.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

1 9 4 5 3 2 0 2 1 4 2 0 0 0 0 0 0

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

1 9 4 5 3 2 0 2 1 2 4 0 0 0 0 0 0

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

1 9 4 5 3 2 0 2 1 3 6 0 0 0 0 0 0

14. Supplement A to Schedule T [Document Identifier 455]

1 9 4 5 3 2 0 2 1 4 5 5 0 0 0 0 0

15. Trusteed Surplus Statement [Document Identifier 490]

1 9 4 5 3 2 0 2 1 4 9 0 0 0 0 0 0

16. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]

1 9 4 5 3 2 0 2 1 3 8 5 0 0 0 0 0

18. Medicare Part D Coverage Supplement [Document Identifier 365]

1 9 4 5 3 2 0 2 1 3 6 5 0 0 0 0 0

22. Bail Bond Supplement [Document Identifier 500]

1 9 4 5 3 2 0 2 1 5 0 0 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

23. Director and Officer Insurance Coverage Supplement [Document Identifier 505]

1945320215050000000

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

1945320212240000000

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

1945320212250000000

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

1945320212260000000

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

1945320215550000000

28. Credit Insurance Experience Exhibit [Document Identifier 230]

1945320212300000000

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

1945320213060000000

31. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

1945320212160000000

32. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

1945320212170000000

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

1945320215500000000

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

1945320212900000000

35. Private Flood Insurance Supplement [Document Identifier 560]

1945320215600000000

36. Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]

1945320215650000000

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504. Prepaid expenses	3,639,375	3,639,375	0	0
2505. Intangible Assets	2,538,131	2,538,131	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	6,177,506	6,177,506	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Loss Portfolio Transfer Reserves	7,000,002	7,025,269
2505. Retrospective Reserves	1,915,361	1,902,372
2597. Summary of remaining write-ins for Line 25 from overflow page	8,915,363	8,927,641

Additional Write-ins for Statement of Income Line 14

	1 Current Year	2 Prior Year
1404. Allocated Expense on MGU program	(6,700,000)	(8,000,000)
1405. Frozen Excess		(5,566,400)
1406. Loss on Retroactive Reinsurance – Specific Verdict		(3,500,000)
1497. Summary of remaining write-ins for Line 14 from overflow page	(6,700,000)	(17,066,400)

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
0904. El Sol Realized Foreign Exchange		7,350	7,350		(7,350)
0997. Summary of remaining write-ins for Line 9 from overflow page	0	7,350	7,350	0	(7,350)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Other miscellaneous receivables	928,996	1,043,735	114,739
2597. Summary of remaining write-ins for Line 25 from overflow page	928,996	1,043,735	114,739

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
5804. TRANSATLANTIC RE - FREDDIE 2015 4 5 6	B		84,423,796	86,086,332		
5805. Paris	S		73,306,386	73,306,386		
5806. TRANS RE Chimney Point	B		49,790,368	50,094,969		
5807. TRANSATLANTIC RE - ALAS 114 TR	B		39,681,220	40,418,336		
5808. TRANSATLANTIC RE - FMAC	B		37,598,844	39,606,159		
5809. TRANSRE NY TRESA QS	B		34,577,690	34,263,290		
5810. TRANS RE TRUST FBO MARKEL CORPORATION	B		25,857,510	26,910,419		
5811. Transatlantic Reinsurance Company/CIRT Trans re Co/ Mangrove	B		19,138,105	18,799,088		
5812. CIRT TRANSATLANTIC RE CO/MANGROVE	B		15,615,710	16,088,472		
5813. TRANS RE Genworth	B		13,369,487	13,539,912		
5814. TRANS RE TRUST FBO SELECT INS	B		9,721,606	9,931,724		
5815. TRANS RE TR NAT UNION FIRE INS	B		6,009,410	6,579,840		
5816. TRANS RE MGIC AC	B		3,898,102	4,241,783		
5817. TRANS RE FBO NMIC TRUST	B		3,521,818	3,605,188		
5818. Japan Legal Reserve	O	Statutory Deposits	3,476,000	3,476,000		
5819. TRANSATLANTIC/ARCH MORTGAGE INS CO	B		3,467,773	3,546,625		
5820. TRANS RE - ALAS TR DTD 2/27/09	B		3,123,265	3,271,794		
5821. TRANS RE MGIC	B		2,156,111	2,120,620		
5822. Lloyds MFD 55934Z 00121 NON UK CORP	ST	LOC Collateral	1,275,000	1,275,000		
5823. TRANS RE CO/ ESSENT GUAR	B		900,095	902,391		
5824. FHLB Preferred Stock	S	FHLB capital stock			3,326,200	3,326,200
5825.						
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	430,908,296	438,064,328	3,326,200	3,326,200

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,655,938,714	11.689	1,655,938,710	0	1,655,938,710	11.700
1.02 All other governments	819,505,842	5.785	819,505,838	0	819,505,838	5.790
1.03 U.S. states, territories and possessions, etc. guaranteed	214,715,379	1.516	214,715,379	0	214,715,379	1.517
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	161,566,244	1.140	161,566,247	0	161,566,247	1.142
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,037,939,963	14.385	2,037,939,966	0	2,037,939,966	14.399
1.06 Industrial and miscellaneous	4,806,297,663	33.926	4,806,297,648	0	4,806,297,648	33.959
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans	114,362,512	0.807	114,362,511	0	114,362,511	0.808
1.11 Total long-term bonds	9,810,326,317	69.248	9,810,326,299	0	9,810,326,299	69.315
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	4,618,198	0.033	4,618,199		4,618,199	0.033
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	4,618,198	0.033	4,618,199	0	4,618,199	0.033
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,629,745,806	11.504	1,629,745,804	0	1,629,745,804	11.515
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	1,308,446,371	9.236	1,294,708,261		1,294,708,261	9.148
3.05 Mutual funds	73,306,386	0.517	73,306,386	0	73,306,386	0.518
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds	61,142,163	0.432	61,142,167	0	61,142,167	0.432
3.08 Total common stocks	3,072,640,726	21.689	3,058,902,618	0	3,058,902,618	21.613
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	333,327,415	2.353	333,327,415		333,327,415	2.355
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	333,327,415	2.353	333,327,415	0	333,327,415	2.355
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0		0	0.000
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	829,800	0.006	829,800		829,800	0.006
5.04 Total real estate	829,800	0.006	829,800	0	829,800	0.006
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	473,410,870	3.342	473,410,870		473,410,870	3.345
6.02 Cash equivalents (Schedule E, Part 2)	120,799,112	0.853	120,799,112		120,799,112	0.854
6.03 Short-term investments (Schedule DA)	39,995,006	0.282	39,995,006		39,995,006	0.283
6.04 Total cash, cash equivalents and short-term investments	634,204,988	4.477	634,204,988	0	634,204,988	4.481
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	301,017,948	2.125	301,017,948		301,017,948	2.127
10. Receivables for securities	9,943,572	0.070	9,943,572		9,943,572	0.070
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	14,166,908,963	100.000	14,153,170,838	0	14,153,170,838	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,379,601
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)	0	0
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	549,801	
	7.2 Totals, Part 3, Column 10	0	549,801
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		829,800
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		829,800

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		470,269,181
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	17,271,456	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	125,516	17,396,972
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		154,338,738
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		333,327,415
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		333,327,415
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		333,327,415

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		284,715,223
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,629,980	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	12,324,433	18,954,413
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	4,293,541	
	5.2 Totals, Part 3, Column 9	0	4,293,541
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		6,916,813
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(28,416)	
	9.2 Totals, Part 3, Column 14	0	(28,416)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		301,017,948
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		301,017,948

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		11,856,967,064
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,712,411,346
3.	Accrual of discount		5,364,662
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	913,424	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	206,473,758	
	4.4. Part 4, Column 11	(67,376,248)	140,010,934
5.	Total gain (loss) on disposals, Part 4, Column 19		115,337,775
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,840,214,137
7.	Deduct amortization of premium		44,365,607
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(39,838,307)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	(4,680,986)	
	8.4. Part 4, Column 15	(18,793,616)	(63,312,909)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	241,726	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	241,726
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		5,627,840
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		12,887,585,242
12.	Deduct total nonadmitted amounts		13,738,109
13.	Statement value at end of current period (Line 11 minus Line 12)		12,873,847,133

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,655,938,714	1,666,722,180	1,658,236,786	1,654,149,920
Governments	2.	Canada	346,445,125	351,674,888	337,469,854	343,914,170
(Including all obligations guaranteed by governments)	3.	Other Countries	473,060,713	473,936,789	484,971,586	450,677,108
	4.	Totals	2,475,444,552	2,492,333,857	2,480,678,226	2,448,741,198
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	214,715,379	222,767,596	233,665,107	201,300,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	161,566,244	169,043,041	167,689,264	155,095,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	2,037,939,963	2,107,514,648	2,100,181,912	1,955,205,965
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	4,203,274,318	4,307,048,940	4,211,265,155	4,194,001,665
	9.	Canada	82,585,981	83,488,417	82,904,790	81,402,606
	10.	Other Countries	634,799,879	644,377,852	637,522,284	630,320,679
	11.	Totals	4,920,660,178	5,034,915,209	4,931,692,229	4,905,724,950
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	9,810,326,316	10,026,574,351	9,913,906,738	9,666,067,113
PREFERRED STOCKS	14.	United States	4,618,199	4,618,199	5,326,196	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	4,618,199	4,618,199	5,326,196	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	4,618,199	4,618,199	5,326,196	
COMMON STOCKS	20.	United States	1,639,492,853	1,639,492,853	928,559,293	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	49,079,674	49,079,674	51,851,048	
	22.	Other Countries	75,621,829	75,621,830	77,789,087	
	23.	Totals	1,764,194,356	1,764,194,357	1,058,199,428	
Parent, Subsidiaries and Affiliates	24.	Totals	1,308,446,371	1,308,446,371	1,066,261,499	
	25.	Total Common Stocks	3,072,640,727	3,072,640,728	2,124,460,927	
	26.	Total Stocks	3,077,258,926	3,077,258,927	2,129,787,123	
	27.	Total Bonds and Stocks	12,887,585,242	13,103,833,278	12,043,693,861	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	202,539,230	922,340,021	336,363,539	118,558,684	116,132,241	XXX	1,695,933,715	17.2	1,395,950,048	15.1	1,695,933,716	(1)
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	202,539,230	922,340,021	336,363,539	118,558,684	116,132,241	XXX	1,695,933,715	17.2	1,395,950,048	15.1	1,695,933,716	(1)
2. All Other Governments												
2.1 NAIC 1	67,568,039	403,352,523	339,690,052	7,801,473	1,093,751	XXX	819,505,838	8.3	849,716,962	9.2	695,645,494	123,860,344
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	67,568,039	403,352,523	339,690,052	7,801,473	1,093,751	XXX	819,505,838	8.3	849,716,962	9.2	695,645,494	123,860,344
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	22,145,138	118,980,498	42,215,979	24,063,880	7,309,884	XXX	214,715,379	2.2	238,595,308	2.6	214,715,379	0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	22,145,138	118,980,498	42,215,979	24,063,880	7,309,884	XXX	214,715,379	2.2	238,595,308	2.6	214,715,379	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	7,214,898	46,673,815	45,108,015	28,839,864	33,729,655	XXX	161,566,247	1.6	142,929,920	1.5	161,566,247	0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	7,214,898	46,673,815	45,108,015	28,839,864	33,729,655	XXX	161,566,247	1.6	142,929,920	1.5	161,566,247	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	213,385,148	644,923,133	410,729,975	434,938,379	287,721,571	XXX	1,991,698,206	20.2	2,153,323,050	23.3	1,990,917,244	780,962
5.2 NAIC 2	0	7,796,798	4,354,663	12,458,282	15,056,126	XXX	39,665,869	0.4	40,065,528	0.4	39,665,869	0
5.3 NAIC 3	0	0	0	5,611,994	0	XXX	5,611,994	0.1	5,478,590	0.1	5,611,994	0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5	0	0	0	31,000	293,000	XXX	324,000	0.0	31,000	0.0	324,000	0
5.6 NAIC 6	2,863	24,331	54,341	222,960	335,402	XXX	639,897	0.0	920,179	0.0	639,898	(1)
5.7 Totals	213,388,011	652,744,262	415,138,979	453,262,615	303,406,099	XXX	2,037,939,966	20.7	2,199,818,347	23.8	2,037,159,005	780,961

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	281,266,615	1,789,609,977	1,177,834,189	79,006,361	66,014,840	XXX	3,393,731,982	34.5	2,868,340,093	31.0	1,449,008,467	1,944,723,515
6.2 NAIC 2	46,975,015	478,595,797	530,696,791	75,724,222	115,218,242	XXX	1,247,210,067	12.7	1,236,863,986	13.4	581,960,070	665,249,997
6.3 NAIC 3	1,899,248	27,008,168	40,359,089	21,411,461	7,279,421	XXX	97,957,387	1.0	82,671,291	0.9	29,621,289	68,336,098
6.4 NAIC 4	1,967,412	18,717,431	30,866,991	0	0	XXX	51,551,834	0.5	81,742,848	0.9	11,353,322	40,198,512
6.5 NAIC 5	0	6,761,534	3,910,143	0	0	XXX	10,671,677	0.1	6,016,096	0.1	689,046	9,982,631
6.6 NAIC 6	674,961	2,699,844	1,799,896	0	0	XXX	5,174,701	0.1	20,489,765	0.2	0	5,174,701
6.7 Totals	332,783,251	2,323,392,751	1,785,467,099	176,142,044	188,512,503	XXX	4,806,297,648	48.8	4,296,124,079	46.5	2,072,632,194	2,733,665,454
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	11,554,911	0	0	0	XXX	11,554,911	0.1	22,906,593	0.2	0	11,554,911
10.2 NAIC 2						XXX	0	0.0	1,135,961	0.0		0
10.3 NAIC 3	0	676,421	4,588,835	0	0	XXX	5,265,256	0.1	2,663,452	0.0	0	5,265,256
10.4 NAIC 4	0	25,087,364	62,357,665	0	0	XXX	87,445,029	0.9	76,779,074	0.8	0	87,445,029
10.5 NAIC 5	0	4,098,664	4,194,253	0	0	XXX	8,292,917	0.1	8,080,619	0.1	0	8,292,917
10.6 NAIC 6	0	1,804,398	0	0	0	XXX	1,804,398	0.0	5,850,605	0.1	0	1,804,398
10.7 Totals	0	43,221,758	71,140,753	0	0	XXX	114,362,511	1.2	117,416,304	1.3	0	114,362,511

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 794,119,068	3,937,434,878	2,351,941,749	693,208,641	512,001,942	0	8,288,706,278	84.1	XXX	XXX	6,207,786,547	2,080,919,731
11.2 NAIC 2	(d) 46,975,015	486,392,595	535,051,454	88,182,504	130,274,368	0	1,286,875,936	13.1	XXX	XXX	621,625,939	665,249,997
11.3 NAIC 3	(d) 1,899,248	27,684,589	44,947,924	27,023,455	7,279,421	0	108,834,637	1.1	XXX	XXX	35,233,283	73,601,354
11.4 NAIC 4	(d) 1,967,412	43,804,795	93,224,656	0	0	0	138,996,863	1.4	XXX	XXX	11,353,322	127,643,541
11.5 NAIC 5	(d) 0	10,860,198	8,104,396	31,000	293,000	0	(c) 19,288,594	0.2	XXX	XXX	1,013,046	18,275,548
11.6 NAIC 6	(d) 677,824	4,528,573	1,854,237	222,960	335,402	0	(c) 7,618,996	0.1	XXX	XXX	639,898	6,979,098
11.7 Totals	845,638,567	4,510,705,628	3,035,124,416	808,668,560	650,184,133	0	(b) 9,850,321,304	100.0	XXX	XXX	6,877,652,035	2,972,669,269
11.8 Line 11.7 as a % of Col. 7	8.6	45.8	30.8	8.2	6.6	0.0	100.0	XXX	XXX	XXX	69.8	30.2
12. Total Bonds Prior Year												
12.1 NAIC 1	879,556,131	3,611,377,826	2,150,823,861	535,653,875	494,350,281	0	XXX	XXX	7,671,761,974	83.0	6,104,650,603	1,567,111,371
12.2 NAIC 2	67,262,199	531,935,114	501,003,711	95,390,820	82,473,631	0	XXX	XXX	1,278,065,475	13.8	650,244,120	627,821,355
12.3 NAIC 3	1,661,425	34,457,644	38,540,572	6,020,253	10,133,439	0	XXX	XXX	90,813,333	1.0	42,039,400	48,773,933
12.4 NAIC 4	520,333	47,635,343	109,966,281	399,965	0	0	XXX	XXX	158,521,922	1.7	45,591,681	112,930,241
12.5 NAIC 5	574,000	6,985,193	6,537,522	31,000	0	0	XXX	XXX	(c) 14,127,715	0.2	446,925	13,680,790
12.6 NAIC 6	1,237,295	5,692,699	5,680,979	14,009,942	639,634	0	XXX	XXX	(c) 27,260,549	0.3	920,179	26,340,370
12.7 Totals	950,811,383	4,238,083,819	2,812,552,926	651,505,855	587,596,985	0	XXX	XXX	(b) 9,240,550,968	100.0	6,843,892,908	2,396,658,060
12.8 Line 12.7 as a % of Col. 9	10.3	45.9	30.4	7.1	6.4	0.0	XXX	XXX	100.0	XXX	74.1	25.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	620,935,370	2,763,658,997	1,679,298,728	636,051,704	507,841,748	0	6,207,786,547	63.0	6,104,650,603	66.1	6,207,786,547	XXX
13.2 NAIC 2	16,829,172	209,373,170	213,975,159	66,116,818	115,331,621	0	621,625,940	6.3	650,244,120	7.0	621,625,940	XXX
13.3 NAIC 3	691,600	5,962,255	13,383,285	7,916,722	7,279,421	0	35,233,283	0.4	42,039,400	0.5	35,233,283	XXX
13.4 NAIC 4	136,795	858,622	10,357,906	0	0	0	11,353,323	0.1	45,591,681	0.5	11,353,323	XXX
13.5 NAIC 5	0	689,046	0	31,000	293,000	0	1,013,046	0.0	446,925	0.0	1,013,046	XXX
13.6 NAIC 6	2,863	24,331	54,341	222,960	335,402	0	639,897	0.0	920,179	0.0	639,897	XXX
13.7 Totals	638,595,800	2,980,566,421	1,917,069,419	710,339,204	631,081,192	0	6,877,652,036	69.8	6,843,892,908	74.1	6,877,652,036	XXX
13.8 Line 13.7 as a % of Col. 7	9.3	43.3	27.9	10.3	9.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.5	30.3	19.5	7.2	6.4	0.0	69.8	XXX	XXX	XXX	69.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	173,183,698	1,173,775,881	672,643,021	57,156,937	4,160,194	0	2,080,919,731	21.1	1,567,111,371	17.0	XXX	2,080,919,731
14.2 NAIC 2	30,145,843	277,019,425	321,076,295	22,065,686	14,942,747	0	665,249,996	6.8	627,821,355	6.8	XXX	665,249,996
14.3 NAIC 3	1,207,648	21,722,334	31,564,639	19,106,733	0	0	73,601,354	0.7	48,773,933	0.5	XXX	73,601,354
14.4 NAIC 4	1,830,617	42,946,173	82,866,750	0	0	0	127,643,540	1.3	112,930,241	1.2	XXX	127,643,540
14.5 NAIC 5	0	10,171,152	8,104,396	0	0	0	18,275,548	0.2	13,680,790	0.1	XXX	18,275,548
14.6 NAIC 6	674,961	4,504,242	1,799,896	0	0	0	6,979,099	0.1	26,340,370	0.3	XXX	6,979,099
14.7 Totals	207,042,767	1,530,139,207	1,118,054,997	98,329,356	19,102,941	0	2,972,669,268	30.2	2,396,658,060	25.9	XXX	2,972,669,268
14.8 Line 14.7 as a % of Col. 7	7.0	51.5	37.6	3.3	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	15.5	11.4	1.0	0.2	0.0	30.2	XXX	XXX	XXX	XXX	30.2

(a) Includes $ 2,252,778,474 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 7,376,231 current year of bonds with Z designations and $ 17,176,929 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 $ current year, $ 0 prior year of bonds with 5GI designations and $ current year, $ 13,796,585 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 $ 39,995,006 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	142,756,017	808,386,994	293,542,613	98,286,146	114,348,764	XXX	1,457,320,534	14.8	1,054,895,445	11.4	1,457,320,534	0
1.02 Residential Mortgage-Backed Securities	59,783,213	113,953,027	42,820,926	20,272,538	1,783,477	XXX	238,613,181	2.4	341,054,601	3.7	238,613,182	(1)
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.05 Totals	202,539,230	922,340,021	336,363,539	118,558,684	116,132,241	XXX	1,695,933,715	17.2	1,395,950,046	15.1	1,695,933,716	(1)
2. All Other Governments												
2.01 Issuer Obligations	67,568,039	403,352,523	339,690,052	7,801,473	1,093,751	XXX	819,505,838	8.3	849,716,962	9.2	695,645,494	123,860,344
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.05 Totals	67,568,039	403,352,523	339,690,052	7,801,473	1,093,751	XXX	819,505,838	8.3	849,716,962	9.2	695,645,494	123,860,344
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	22,145,138	118,980,498	42,215,979	24,063,880	7,309,884	XXX	214,715,379	2.2	238,595,308	2.6	214,715,379	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.05 Totals	22,145,138	118,980,498	42,215,979	24,063,880	7,309,884	XXX	214,715,379	2.2	238,595,308	2.6	214,715,379	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	7,214,898	46,673,815	45,108,015	28,839,864	33,729,655	XXX	161,566,247	1.6	142,929,920	1.5	161,566,247	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.05 Totals	7,214,898	46,673,815	45,108,015	28,839,864	33,729,655	XXX	161,566,247	1.6	142,929,920	1.5	161,566,247	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	46,083,428	252,669,295	143,636,936	314,459,586	283,744,830	XXX	1,040,594,075	10.6	1,063,984,803	11.5	1,040,594,075	0
5.02 Residential Mortgage-Backed Securities	167,264,967	396,459,773	218,635,233	138,800,983	19,661,269	XXX	940,822,225	9.6	1,079,043,002	11.7	940,041,262	780,963
5.03 Commercial Mortgage-Backed Securities	36,171	3,601,931	52,856,759	0	0	XXX	56,494,861	0.6	56,758,530	0.6	56,494,861	0
5.04 Other Loan-Backed and Structured Securities	3,445	13,263	10,050	2,047	0	XXX	28,805	0.0	32,012	0.0	28,805	0
5.05 Totals	213,388,011	652,744,262	415,138,978	453,262,616	303,406,099	XXX	2,037,939,966	20.7	2,199,818,347	23.8	2,037,159,003	780,963
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	214,685,596	1,054,551,983	1,009,265,098	123,418,779	184,352,310	XXX	2,586,273,766	26.3	2,559,251,371	27.7	1,686,799,556	899,474,210
6.02 Residential Mortgage-Backed Securities	19,372,050	50,506,513	49,754,508	4,701,535	1,066,648	XXX	125,401,254	1.3	239,245,453	2.6	2,065,827	123,335,427
6.03 Commercial Mortgage-Backed Securities	1,077,194	328,566,800	160,742,688	20,306,853	0	XXX	510,693,535	5.2	480,514,989	5.2	371,987,276	138,706,259
6.04 Other Loan-Backed and Structured Securities	97,648,410	889,767,455	565,704,805	27,714,878	3,093,545	XXX	1,583,929,093	16.1	1,017,112,268	11.0	11,779,534	1,572,149,559
6.05 Totals	332,783,250	2,323,392,751	1,785,467,099	176,142,045	188,512,503	XXX	4,806,297,648	48.8	4,296,124,081	46.5	2,072,632,193	2,733,665,455
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
10.02 Unaffiliated Bank Loans - Acquired	0	43,221,757	71,140,753	0	0	XXX	114,362,510	1.2	117,416,304	1.3	0	114,362,510
10.03 Totals	0	43,221,757	71,140,753	0	0	XXX	114,362,510	1.2	117,416,304	1.3	0	114,362,510
11. Total Bonds Current Year												
11.01 Issuer Obligations	500,453,116	2,684,615,108	1,873,458,693	596,869,728	624,579,194	XXX	6,279,975,839	63.8	XXX	XXX	5,256,641,285	1,023,334,554
11.02 Residential Mortgage-Backed Securities	246,420,230	560,919,313	311,210,667	163,775,056	22,511,394	XXX	1,304,836,660	13.2	XXX	XXX	1,180,720,271	124,116,389
11.03 Commercial Mortgage-Backed Securities	1,113,365	332,168,731	213,599,447	20,306,853	0	XXX	567,188,396	5.8	XXX	XXX	428,482,137	138,706,259
11.04 Other Loan-Backed and Structured Securities	97,651,855	889,780,718	565,714,855	27,716,925	3,093,545	XXX	1,583,957,898	16.1	XXX	XXX	11,808,339	1,572,149,559
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	43,221,757	71,140,753	0	0	XXX	114,362,510	1.2	XXX	XXX	0	114,362,510
11.08 Totals	845,638,566	4,510,705,627	3,035,124,415	808,668,562	650,184,133	0	9,850,321,303	100.0	XXX	XXX	6,877,652,032	2,972,669,271
11.09 Line 11.08 as a % of Col. 7	8.6	45.8	30.8	8.2	6.6	0.0	100.0	XXX	XXX	XXX	69.8	30.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	497,421,759	2,607,851,073	1,760,580,219	476,329,521	567,191,237	XXX	XXX	XXX	5,909,373,809	64.0	4,902,785,708	1,006,588,101
12.02 Residential Mortgage-Backed Securities	381,854,906	787,375,846	328,069,624	145,920,560	16,122,120	XXX	XXX	XXX	1,659,343,056	18.0	1,470,104,619	189,238,437
12.03 Commercial Mortgage-Backed Securities	1,897,111	303,762,269	211,767,114	19,847,025	0	XXX	XXX	XXX	537,273,519	5.8	432,715,818	104,557,701
12.04 Other Loan-Backed and Structured Securities	69,637,608	487,731,939	446,082,356	9,408,748	4,283,629	XXX	XXX	XXX	1,017,144,280	11.0	38,286,763	978,857,517
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans	0	51,362,692	66,053,612	0	0	XXX	XXX	XXX	117,416,304	1.3		117,416,304
12.08 Totals	950,811,384	4,238,083,819	2,812,552,925	651,505,854	587,596,986	0	XXX	XXX	9,240,550,968	100.0	6,843,892,908	2,396,658,060
12.09 Line 12.08 as a % of Col. 9	10.3	45.9	30.4	7.1	6.4	0.0	XXX	XXX	100.0	XXX	74.1	25.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	403,095,927	2,239,349,452	1,453,295,824	551,263,635	609,636,447	XXX	5,256,641,285	53.4	4,902,785,708	53.1	5,256,641,285	XXX
13.02 Residential Mortgage-Backed Securities	227,427,097	511,446,992	261,327,916	159,073,521	21,444,746	XXX	1,180,720,272	12.0	1,470,104,619	15.9	1,180,720,272	XXX
13.03 Commercial Mortgage-Backed Securities	79,722	225,966,787	202,435,628	0	0	XXX	428,482,137	4.3	432,715,818	4.7	428,482,137	XXX
13.04 Other Loan-Backed and Structured Securities	7,993,053	3,803,189	10,050	2,047	0	XXX	11,808,339	0.1	38,286,763	0.4	11,808,339	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	638,595,799	2,980,566,420	1,917,069,418	710,339,203	631,081,193	0	6,877,652,033	69.8	6,843,892,908	74.1	6,877,652,033	XXX
13.09 Line 13.08 as a % of Col. 7	9.3	43.3	27.9	10.3	9.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.5	30.3	19.5	7.2	6.4	0.0	69.8	XXX	XXX	XXX	69.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	97,357,189	445,265,656	420,162,869	45,606,093	14,942,747	XXX	1,023,334,554	10.4	1,006,588,101	10.9	XXX	1,023,334,554
14.02 Residential Mortgage-Backed Securities	18,993,133	49,472,321	49,882,751	4,701,535	1,066,648	XXX	124,116,388	1.3	189,238,437	2.0	XXX	124,116,388
14.03 Commercial Mortgage-Backed Securities	1,033,643	106,201,944	11,163,819	20,306,853	0	XXX	138,706,259	1.4	104,557,701	1.1	XXX	138,706,259
14.04 Other Loan-Backed and Structured Securities	89,658,802	885,977,529	565,704,805	27,714,878	3,093,545	XXX	1,572,149,559	16.0	978,857,517	10.6	XXX	1,572,149,559
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	43,221,757	71,140,753	0	0	XXX	114,362,510	1.2	117,416,304	1.3	XXX	114,362,510
14.08 Totals	207,042,767	1,530,139,207	1,118,054,997	98,329,359	19,102,940	0	2,972,669,270	30.2	2,396,658,060	25.9	XXX	2,972,669,270
14.09 Line 14.08 as a % of Col. 7	7.0	51.5	37.6	3.3	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	15.5	11.4	1.0	0.2	0.0	30.2	XXX	XXX	XXX	XXX	30.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,747,608	1,747,608	0	0	0
2. Cost of short-term investments acquired	41,111,832	41,111,832	0	0	0
3. Accrual of discount	112	112	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	42,961	42,961	0	0	0
6. Deduct consideration received on disposals	2,826,749	2,826,749	0	0	0
7. Deduct amortization of premium	40,909	40,909	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	(39,849)	(39,849)	0	0	0
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	39,995,006	39,995,006	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	39,995,006	39,995,006	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	238,301,939	102,294,386	136,007,553	0
2. Cost of cash equivalents acquired	94,526,095	9,999,494	84,526,601	0
3. Accrual of discount	5,247	5,247	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(34)	(34)	0	0
6. Deduct consideration received on disposals	212,034,135	112,299,092	99,735,043	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	120,799,112	1	120,799,111	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	120,799,112	1	120,799,111	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0
Buidling	0	Panama City	PAN	05/13/2013	05/08/2019	829,800		829,800	829,800		549,801		(549,801)			
0599999. Properties held for sale						829,800	0	829,800	829,800	0	549,801	0	(549,801)	0	0	0
0699999 - Totals						829,800	0	829,800	829,800	0	549,801	0	(549,801)	0	0	0

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
0399999 - Totals					0	0	0	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
702732		NEW YORK	NY		11/10/2015	3.670	17,500,000						362,500,000	09/24/2021
702739		NEW YORK	NY		09/24/2015	3.640	17,500,000						340,909,091	12/02/2021
702755		PORTLAND	OR		10/29/2015	3.650	16,804,284						255,137,509	06/29/2020
702756		DALLAS	TX		10/27/2015	4.080	15,444,364						289,512,909	12/20/2021
702762		PHILADELPHIA	PA		11/10/2015	3.810	11,480,000						169,047,619	06/25/2021
702782		BOSTON	MA		02/04/2016	3.850	8,050,000						136,000,000	12/29/2021
702786		ORLANDO	FL		02/26/2016	4.530	12,854,735						107,161,488	12/22/2021
702794		SAN FRANCISCO	CA		03/04/2016	3.650	17,500,000						224,489,796	06/02/2021
702800		DALLAS	TX		05/31/2016	3.750	17,500,000						97,183,099	12/20/2021
702809		NEW YORK	NY		05/25/2016	3.600	17,500,000						314,814,815	06/25/2021
702823		LOS ANGELES	CA		06/29/2016	3.600	8,750,000						316,693,548	06/29/2016
702846		NEW YORK	NY		09/29/2016	3.700	6,967,992						44,101,216	06/25/2021
702848		CINCINNATI	OH		09/01/2016	3.100	20,896,517						453,680,355	01/13/2022
702849		CINCINNATI	OH		09/01/2016	3.500	14,926,084						133,382,023	01/13/2022
702850		RIVERSIDE	CA		09/01/2016	3.100	1,784,348						38,739,647	01/13/2022
702851		RIVERSIDE	CA		09/01/2016	3.100	1,368,955						29,721,128	01/13/2022
702852		RIVERSIDE	CA		09/01/2016	3.500	1,274,534						11,389,455	01/13/2022
702853		RIVERSIDE	CA		09/01/2016	3.100	450,180						9,773,764	01/13/2022
702854		RIVERSIDE	CA		09/01/2016	3.500	977,825						8,738,013	01/13/2022
702855		RIVERSIDE	CA		09/01/2016	3.500	321,557						2,873,487	01/13/2022
702897		SAN FRANCISCO	CA		02/08/2017	4.340	17,500,000						300,000,001	12/29/2021
702922		SAN JOSE	CA		06/22/2017	2.000	9,940,000						87,878,788	06/29/2021
702945		CHARLOTTE	NC		08/07/2017	4.180	7,934,341						40,161,929	12/22/2021
702952		PORTLAND	OR		10/19/2017	3.970	7,000,000						116,666,667	08/16/2021
702989		DALLAS	TX		12/18/2017	3.550	3,500,000						133,152,174	11/15/2021
702990		PORTLAND	OR		01/18/2018	2.050	7,776,451						72,509,670	12/29/2021
702994		DALLAS	TX		12/18/2017	3.550	3,500,000						133,152,174	11/15/2021
703026		DALLAS	TX		06/19/2018	3.900	7,000,000						52,918,033	08/16/2021
703035		WASHINGTON	DC		03/26/2018	2.750	7,000,000						142,537,313	10/20/2021
703167		WASHINGTON	DC		05/01/2019	4.080	7,000,000						218,793,103	12/29/2021
703178		PHOENIX	AZ		06/27/2019	4.100	3,500,000						512,000,000	06/29/2021
703207		ATLANTA	GA		09/06/2019	1.490	10,728,793						208,047,180	12/29/2021
703319		CHICAGO	IL		06/30/2020	3.250	8,925,000						187,500,000	11/02/2021
703335		NASHVILLE	TN		09/15/2020	2.000	4,900,000						66,037,736	12/29/2021
703449		DENVER	CO		05/13/2021	2.000	5,089,759						136,538,462	05/13/2021
703548		SAN DIEGO	CA		07/29/2021	2.000	6,889,696						87,000,000	07/29/2021
703618		AUSTIN	TX		11/30/2021	2.000	5,292,000						63,000,000	11/30/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							333,327,415	0	0	0	0	0	5,903,742,192	XXX
0899999. Total Mortgages in good standing							333,327,415	0	0	0	0	0	5,903,742,192	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							333,327,415	0	0	0	0	0	5,903,742,192	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
703207	ATLANTA	GA		12/22/2021	1.490		125,516	208,047,180
703449	DENVER	CO		05/13/2021	2.000	5,089,759		136,538,462
703548	SAN DIEGO	CA		07/29/2021	2.000	6,889,697		87,000,000
703618	AUSTIN	TX		11/30/2021	2.000	5,292,000		63,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						17,271,456	125,516	494,585,641
0899999. Total Mortgages in good standing						17,271,456	125,516	494,585,641
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						17,271,456	125,516	494,585,641

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
702767	SAN FRANCISCO	CA		11/20/2015	03/31/2021						0		6,288,487	6,288,487			0
702826	SAN DIEGO	CA		07/27/2016	07/30/2021						0		6,427,487	6,427,487			0
702796	LOS ANGELES	CA		02/29/2016	03/01/2021						0		14,840,000	14,840,000			0
702813	LOS ANGELES	CA		05/11/2016	06/21/2021						0		17,500,000	17,500,000			0
702821	DALLAS	TX		11/30/2018	06/15/2021						0		17,500,000	17,500,000			0
702829	LOS ANGELES	CA		06/29/2016	12/16/2021						0		8,680,000	8,680,000			0
702847	CHICAGO	IL		04/26/2019	06/07/2021						0		17,254,473	17,254,473			0
702867	NEW YORK	NY		11/04/2016	06/09/2021						0		17,500,000	17,500,000			0
702877	LOS ANGELES	CA		11/15/2016	10/07/2021						0		17,500,000	17,500,000			0
702894	LOS ANGELES	CA		12/23/2016	12/17/2021						0		17,500,000	17,500,000			0
702988	LOS ANGELES	CA		12/08/2017	10/07/2021						0		8,883,671	8,883,671			0
703105	NEW YORK	NY		10/03/2018	06/09/2021						0		3,301,887	3,301,887			0
0199999. Mortgages closed by repayment						0	0	0	0	0	0	0	153,176,005	153,176,005	0	0	0
702755	PORTLAND	OR		10/29/2015							0		368,025	368,025			0
702756	DALLAS	TX		10/27/2015							0		373,838	373,838			0
702786	ORLANDO	FL		02/26/2016							0		240,344	240,344			0
702945	CHARLOTTE	NC		08/07/2017							0		148,518	148,518			0
702846	NEW YORK	NY		09/29/2016							0		32,008	32,008			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	1,162,733	1,162,733	0	0	0
0599999 - Totals						0	0	0	0	0	0	0	154,338,738	154,338,738	0	0	0

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Apollo Investment Fund IV L.P.		Purchase	NY	Apollo Advisors IV LP		07/30/1998	3	135,480	2,908	2,908	(7,275)						21,516	0.300
000000-00-0	PineBridge II Private Equity		New York	NY	PineBridge PEP II GP LP		03/07/2002	3	1,840,305	821,706	821,706	(17,663)						10,151	17.800
000000-00-0	Dowling Capital Partners I, L.		Farmington	CT	Dowling Capital I LLC		02/13/2012	3	1,953,140	3,624,610	3,624,610	376,069					282,032	525,484	9.300
000000-00-0	Pillar Value Fund Limited		Hamilton	BMU	Pillar Capital Holdings Ltd		12/21/2012	10	40,549,252	36,929,944	36,929,944	(2,270,835)							
000000-00-0	Juniperus Insurance Opportunity Fund Limited		Hamilton	BMU	Juniperus Insurance Opportunity Fund Limited		12/30/2012	10	103,632,435	117,735,444	117,735,444	(6,413,364)							
000000-00-0	Ares Special Situation Fund IV		Los Angeles	CA	ASSF Management IV, L.P.		02/19/2015	11	54,303,766	54,468,802	54,468,802	165,036					23,845,782		4.500
000000-00-0	Ares ICOF III Fund (Delaware) LP		Boston	MA	ARES ICOF III Fund (Delaware) LP		06/07/2016	7	30,913,866	33,273,352	33,273,352	(3,178,334)					9,814,129	3,123,267	16.550
000000-00-0	Sorenson Ventures, LP		Wilmington	DE	Sorenson Ventures, LP		07/05/2017	1	7,665,451	21,338,217	21,338,217	12,257,227					5,117,127	2,036,212	11.100
000000-00-0	Collective Financial Services Inc.		Wilmington	DE	Collective Financial Services Inc.		08/17/2017	1	50,000	0	0	0							
000000-00-0	EVP I LP		Guernsey	GBR	EOS Ventures		07/18/2018	1	3,391,474	4,007,519	4,007,519	488,871							6.080
000000-00-0	New Paradigm		Fort Lauderdale	FL	New Paradigm Group, LLC		11/02/2018	1	263,745	0	0	(37,822)							15.480
000000-00-0	EVP C I LP		Guernsey	GBR	EOS Ventures		10/24/2019	1	2,890,266	2,890,266	2,890,266	0				(28,416)			100.000
000000-00-0	Aquiline Financial		Cayman Islands	CYM	Aquiline Holdings LLC		12/20/2019	1	13,889,379	15,364,472	15,364,472	2,319,313						14,965,595	0.990
000000-00-0	Longtail		Hamilton	BMU	Longtail Insurance Holdings Ltd		01/15/2020	1	1,811,563	2,015,950	2,015,950	197,542						2,673,384	0.690
000000-00-0	Sorenson Ventures Fund II		Wilmington	DE	Sorenson Ventures Fund II LP		01/18/2021	1	1,597,327	1,979,253	1,979,253	381,924						5,000,000	5.900
000000-00-0	Aquiline Persephone L.P.		Cayman Islands	CYM	Aquiline Persephone		05/05/2021	1	3,058,307	3,091,159	3,091,159	32,852							2.890
000000-00-0	Hudson Structured Ventures		Pembroke	BMU	Hudson Structured Ventures		10/08/2021	1	1,974,346	1,974,346	1,974,346	0							2.665
2599999. Joint Venture Interests - Other - Unaffiliated									269,920,102	299,517,948	299,517,948	4,293,541	0	0	0	(28,416)	39,059,070	28,355,609	XXX
000000-00-0	New Paradigm Notes		Fort Lauderdale	FL	New Paradigm Group, LLC		03/11/2020	1	1,500,000	1,500,000	1,500,000						115,000		
3199999. Non-collateral Loans - Unaffiliated									1,500,000	1,500,000	1,500,000	0	0	0	0	0	115,000	0	XXX
4899999. Total - Unaffiliated									271,420,102	301,017,948	301,017,948	4,293,541	0	0	0	(28,416)	39,174,070	28,355,609	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									271,420,102	301,017,948	301,017,948	4,293,541	0	0	0	(28,416)	39,174,070	28,355,609	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
000000-00-0	Sorenson Ventures, LP	Wilmington	DE	Sorenson Ventures, LP	07/05/2017	1		735,197		11.100
000000-00-0	EVP I LP	Guernsey	GBR	EOS Ventures	07/18/2018	1		1,203,212		6.080
000000-00-0	EVP C I LP	Guernsey	GBR	EOS Ventures	10/24/2019	1		46,103		100.000
000000-00-0	Aquiline Financial	Cayman Islands	CYM	Aquiline Holdings LLC	12/20/2019	1		8,854,974		0.990
000000-00-0	Longtail	Hamilton	BMU	Longtail Insurance Holdings Ltd	01/15/2020	1		1,484,947		0.690
000000-00-0	Sorenson Ventures Fund II	Wilmington	DE	Sorenson Ventures Fund II LP	01/18/2021	1	1,597,327			5.900
000000-00-0	Aquiline Persephone L.P.	Cayman Islands	CYM	Aquiline Persephone	05/05/2021	1	3,058,307			2.890
000000-00-0	Hudson Structured Ventures	Pembroke	BMU	Hudson Structured Ventures	10/08/2021	1	1,974,346			2.665
2599999. Joint Venture Interests - Other - Unaffiliated							6,629,980	12,324,433	0	XXX
4899999. Total - Unaffiliated							6,629,980	12,324,433	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							6,629,980	12,324,433	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
000000-00-0	Dowling Capital Partners I, L.	Farmington	CT	Dowling Capital Partners I, LLC	02/13/2012	02/25/2021	3,284,541					0						0	282,032
000000-00-0	Ares Special Situation Fund IV	Los Angeles	CA	ASSF Management IV, L.P.	02/19/2015	12/07/2021	60,175,805					0			5,872,039			0	23,845,782
000000-00-0	Ares ICOF III Fund (Delaware) LP	Boston	MA	ARES ICOF III Fund (Delaware) LP	06/07/2016	11/23/2021	36,451,686					0						0	9,814,129
000000-00-0	Sorenson Ventures, LP	Wilmington	DE	Sorenson Ventures, LP	07/05/2017	07/27/2021	9,390,567					0			1,044,774			0	5,117,127
2599999. Joint Venture Interests - Other - Unaffiliated							109,302,599	0	0	0	0	0	0	0	6,916,813	0	0	0	39,059,070
000000-00-0	New Paradigm Notes	Fort Lauderdale	FL	New Paradigm	03/11/2020	12/27/2021	1,500,000					0						0	115,000
3199999. Non-collateral Loans - Unaffiliated							1,500,000	0	0	0	0	0	0	0	0	0	0	0	115,000
4899999. Total - Unaffiliated							110,802,599	0	0	0	0	0	0	0	6,916,813	0	0	0	39,174,070
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							110,802,599	0	0	0	0	0	0	0	6,916,813	0	0	0	39,174,070

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-EH-2	STRIP PRINC	@			1.A	1,306,770	64.4770	1,934,297	3,000,000	1,581,547	0	44,621	0	0	0.000	2.882	N/A	0	0	04/30/2015	05/15/2044
912810-FP-8	UNITED STATES TREASURY BOND	SD			1.A	4,110,895	133.7500	5,684,375	4,250,000	4,176,214	0	6,047	0	0	5.375	5.621	FA	86,285	228,438	10/02/2006	02/15/2031
912810-RK-6	UNITED STATES TREASURY BOND				1.A	23,480,085	110.4380	25,400,625	23,000,000	23,410,364	0	(13,490)	0	0	2.500	2.397	FA	217,188	575,000	06/27/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY BOND				1.A	16,445,032	120.0940	19,215,000	16,000,000	16,376,935	0	(11,204)	0	0	3.000	2.861	MN	62,320	480,000	05/29/2015	05/15/2045
912810-RN-0	UNITED STATES TREASURY BOND	SD			1.A	7,064,893	117.8590	8,014,438	6,800,000	7,025,130	0	(6,751)	0	0	2.875	2.685	FA	73,844	195,500	03/23/2016	08/15/2045
912810-RV-2	UNITED STATES TREASURY BOND	SD			1.A	6,272,204	121.5310	7,656,469	6,300,000	6,275,223	0	651	0	0	3.000	3.022	FA	71,389	189,000	02/23/2017	02/15/2047
912810-SJ-8	UNITED STATES TREASURY BOND	SD			1.A	1,991,547	107.4690	1,757,114	1,635,000	1,973,801	0	(10,074)	0	0	2.250	1.348	FA	13,895	36,788	03/30/2020	08/15/2049
912810-SL-3	UNITED STATES TREASURY BOND	SD			1.A	2,360,004	102.0310	2,040,625	2,000,000	2,341,919	0	(10,051)	0	0	2.000	1.275	FA	15,109	40,000	03/10/2020	02/15/2050
912810-SN-9	UNITED STATES TREASURY BOND	SD			1.A	1,305,120	85.3130	1,100,531	1,290,000	1,304,524	0	(427)	0	0	1.250	1.203	MN	2,094	16,125	07/31/2020	05/15/2050
912810-SP-4	UNITED STATES TREASURY BOND	SD			1.A	3,338,542	88.0160	3,080,547	3,500,000	3,343,838	0	4,300	0	0	1.375	1.569	FA	18,178	48,125	10/07/2020	08/15/2050
912810-SS-8	UNITED STATES TREASURY BOND				1.A	1,863,886	93.5780	1,880,920	2,010,000	1,867,183	0	3,297	0	0	1.625	1.948	MN	4,241	32,663	02/05/2021	11/15/2050
912810-SS-8	UNITED STATES TREASURY BOND	SD			1.A	18,898,510	93.5780	19,071,222	20,380,000	18,931,935	0	33,425	0	0	1.625	1.948	MN	42,998	331,175	02/05/2021	11/15/2050
912810-SU-3	UNITED STATES TREASURY BOND				1.A	5,820,211	99.3910	6,122,463	6,160,000	5,827,255	0	7,044	0	0	1.875	2.125	FA	43,626	57,750	02/22/2021	02/15/2051
912810-SU-3	UNITED STATES TREASURY BOND	SD			1.A	2,153,764	99.3910	2,236,289	2,250,000	2,155,808	0	2,044	0	0	1.875	2.067	FA	15,935	21,094	02/16/2021	02/15/2051
912810-SW-9	UNITED STATES TREASURY BOND				1.A	24,817,592	99.2810	26,200,322	26,390,000	24,865,750	0	48,158	0	0	1.875	2.248	FA	186,899	247,406	04/30/2021	02/15/2041
912810-SW-9	UNITED STATES TREASURY BOND	SD			1.A	23,406,928	99.2810	24,909,666	25,090,000	23,460,308	0	53,380	0	0	1.875	2.297	FA	177,692	235,219	04/30/2021	02/15/2041
912810-SX-7	UNITED STATES TREASURY BOND				1.A	16,201,265	110.9690	17,337,536	15,623,800	16,193,640	0	(7,625)	0	0	2.375	2.206	MN	48,177	185,533	06/14/2021	05/15/2051
912810-SY-5	UNITED STATES TREASURY BOND				1.A	27,123,051	105.3440	27,652,734	26,250,000	27,104,292	0	(18,759)	0	0	2.250	2.046	MN	76,683	295,313	06/29/2021	05/15/2041
912810-SY-5	UNITED STATES TREASURY BOND	SD			1.A	4,568,966	105.3440	4,666,728	4,430,000	4,565,881	0	(3,085)	0	0	2.250	2.057	MN	12,941	49,838	06/10/2021	05/15/2041
912810-SZ-2	UNITED STATES TREASURY BOND	SD			1.A	1,377,417	102.4220	1,432,882	1,399,000	1,377,558	0	142	0	0	2.000	2.069	FA	10,569	0	09/29/2021	08/15/2051
912810-SZ-2	UNITED STATES TREASURY BOND				1.A	4,361,655	102.4220	4,537,289	4,430,000	4,362,104	0	449	0	0	2.000	2.069	FA	33,466	0	09/29/2021	08/15/2051
912810-TA-6	UNITED STATES TREASURY BOND				1.A	1,420,784	97.2500	1,458,750	1,500,000	1,421,429	0	644	0	0	1.750	2.076	FA	9,915	0	10/20/2021	08/15/2041
912810-TA-6	UNITED STATES TREASURY BOND	SD			1.A	11,839,869	97.2500	12,156,250	12,500,000	11,845,239	0	5,371	0	0	1.750	2.076	FA	82,626	0	10/20/2021	08/15/2041
912810-TC-2	UNITED STATES TREASURY BOND				1.A	5,023,252	101.4380	5,071,875	5,000,000	5,023,248	0	(5)	0	0	2.000	1.972	MN	12,983	0	12/29/2021	11/15/2041
912828-3D-0	UNITED STATES TREASURY NOTE	SD			1.A	11,018,499	103.6560	11,402,188	11,000,000	11,007,943	0	(2,692)	0	0	2.250	2.224	AO	42,390	247,500	11/28/2017	10/31/2024
912828-3P-3	UNITED STATES TREASURY NOTE				1.A	8,797,466	103.7810	9,023,780	8,695,000	8,802,513	0	(36,501)	0	0	2.250	1.794	JD	540	195,638	11/02/2020	12/31/2024
912828-3U-2	UNITED STATES TREASURY NOTE				1.A	6,877,126	102.0630	7,080,076	6,937,000	6,923,369	0	12,279	0	0	2.375	2.560	JJ	68,946	164,754	02/02/2018	01/31/2023
912828-4A-5	UNITED STATES TREASURY NOTE				1.A	9,998,611	102.4690	10,246,875	10,000,000	9,999,667	0	279	0	0	2.625	2.628	FA	89,192	262,500	03/16/2018	02/28/2023
912828-4D-9	UNITED STATES TREASURY NOTE				1.A	2,364,285	102.4530	2,458,875	2,400,000	2,390,283	0	7,570	0	0	2.500	2.834	MS	15,330	60,000	06/13/2018	03/31/2023
912828-4L-1	UNITED STATES TREASURY NOTE				1.A	3,486,197	102.9220	3,602,266	3,500,000	3,496,106	0	2,838	0	0	2.750	2.836	AO	16,485	96,250	05/23/2018	04/30/2023
912828-5V-8	UNITED STATES TREASURY NOTE	SD			1.A	11,500,937	100.0630	11,507,188	11,500,000	11,500,014	0	(361)	0	0	2.500	2.497	JJ	132,813	287,500	02/06/2019	01/15/2022
912828-6C-9	UNITED STATES TREASURY NOTE	SD			1.A	902,218	100.2660	902,391	900,000	900,096	0	(782)	0	0	2.500	2.411	FA	8,499	22,500	03/20/2019	02/15/2022
912828-6R-6	UNITED STATES TREASURY NOTE	SD			1.A	250,186	103.2810	258,203	250,000	250,090	0	(37)	0	0	2.250	2.234	AO	963	5,625	05/09/2019	04/30/2024
912828-6T-2	UNITED STATES TREASURY NOTE	SD			1.A	1,380,263	106.6560	1,386,531	1,300,000	1,362,761	0	(7,937)	0	0	2.375	1.676	MN	4,009	30,875	10/11/2019	05/15/2029
912828-6X-3	UNITED STATES TREASURY NOTE				1.A	1,064,574	103.9220	1,034,023	995,000	1,058,248	0	(6,326)	0	0	2.125	0.661	MN	1,859	10,572	07/20/2021	05/31/2026
912828-6X-3	UNITED STATES TREASURY NOTE	SD			1.A	9,412,330	103.9220	9,664,734	9,300,000	9,373,295	0	(15,774)	0	0	2.125	1.938	MN	17,374	197,625	08/07/2019	05/31/2026
912828-6Z-8	UNITED STATES TREASURY NOTE	SD			1.A	5,985,948	102.1880	6,131,250	6,000,000	5,992,818	0	2,787	0	0	1.750	1.799	JD	290	105,000	07/01/2019	06/30/2024
912828-7B-0	UNITED STATES TREASURY NOTE				1.A	577,417	102.8440	561,527	546,000	574,816	0	(2,602)	0	0	1.875	0.681	JD	28	5,119	07/30/2021	06/30/2026
912828-B6-6	UNITED STATES TREASURY NOTE				1.A	9,793,495	104.1560	9,374,063	9,000,000	9,220,048	0	(101,192)	0	0	2.750	1.574	FA	93,485	247,500	02/09/2016	02/15/2024
912828-B6-6	UNITED STATES TREASURY NOTE	SD			1.A	435,266	104.1560	416,625	400,000	409,780	0	(4,497)	0	0	2.750	1.574	FA	4,155	11,000	02/09/2016	02/15/2024
912828-D5-6	UNITED STATES TREASURY NOTE	SD			1.A	43,700,168	103.8440	43,614,375	42,000,000	42,488,937	0	(180,200)	0	0	2.375	1.917	FA	376,773	997,500	12/14/2015	08/15/2024
912828-J2-7	UNITED STATES TREASURY NOTE	SD			1.A	13,176,765	103.0160	13,907,109	13,500,000	13,387,150	0	34,494	0	0	2.000	2.279	FA	101,984	270,000	07/06/2015	02/15/2025
912828-J4-3	UNITED STATES TREASURY NOTE				1.A	1,256,686	100.2500	1,303,250	1,300,000	1,298,063	0	11,955	0	0	1.750	2.692	FA	7,730	22,750	06/01/2018	02/28/2022
912828-K7-4	UNITED STATES TREASURY NOTE	SD			1.A	6,847,836	103.1560	6,963,047	6,750,000	6,789,265	0	(10,392)	0	0	2.000	1.833	FA	50,992	135,000	02/05/2016	08/15/2025
912828-L5-7	UNITED STATES TREASURY NOTE	SD			1.A	5,225,784	101.0630	5,305,781	5,250,000	5,247,252	0	3,636	0	0	1.750	1.821	MS	23,474	91,875	10/28/2015	09/30/2022
912828-M4-9	UNITED STATES TREASURY NOTE	SD			1.A	24,927,834	101.2500	25,312,500	25,000,000	24,990,943	0	10,748	0	0	1.875	1.919	AO	80,283	468,750	11/02/2015	10/31/2022
912828-M5-6	UNITED STATES TREASURY NOTE	SD			1.A	17,266,972	104.2030	17,427,973	16,725,000	16,953,135	0	(56,313)	0	0	2.250	1.883	MN	48,858	376,313	03/23/2016	11/15/2025
912828-N3-0	UNITED STATES TREASURY NOTE	SD			1.A	5,107,591	101.6720	5,185,266	5,100,000	5,101,559	0	(1,531)	0	0	2.125	2.094	JD	299	108,375	11/22/2017	12/31/2022
912828-N7-1	UNITED STATES TREASURY INFL INDEX NOTES	SD			1.A	2,216,342	127.9170	2,814,176	2,200,000	2,227,596	0	2,262	0	0	0.728	0.821	JJ	7,394	15,287	12/16/2016	01/15/2026
912828-P4-6	UNITED STATES TREASURY NOTE	SD			1.A	9,563,234	101.7660	9,667,734	9,500,000	9,528,488	0	(6,743)	0	0	1.625	1.547	FA	58,310	154,375	07/08/2016	02/15/2026
912828-R2-8	UNITED STATES TREASURY NOTE				1.A	6,762,142	101.4380	6,847,031	6,750,000	6,752,413	0	(1,783)	0	0	1.625	1.598	AO	18,786	109,688	05/02/2016	04/30/2023
912828-R6-9	UNITED STATES TREASURY NOTE				1.A	3,891,629	101.5000	3,958,500	3,900,000	3,898,232	0	1,228	0	0	1.625	1.658	MN	5,571	63,375	06/01/2016	05/31/2023
912828-R6-9	UNITED STATES TREASURY NOTE	SD			1.A	299,356	101.5000	304,500	300,000	299,864	0	94	0	0	1.625	1.658	MN	429	4,875	06/01/2016	05/31/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-SA-9	UNITED STATES TREASURY INFL INDEX NOTES	SD			1.A	5,835,001	122.3940	6,609,300	5,400,000	5,758,878	0	(15,448)	0	0	0.153	(0.125)	JJ	3,811	7,878	01/31/2017	01/15/2022
912828-T9-1	UNITED STATES TREASURY NOTE				1.A	5,786,965	101.6880	6,101,250	6,000,000	5,940,543	0	31,540	0	0	1.625	2.181	AO	16,699	97,500	11/30/2016	10/31/2023
912828-VS-6	UNITED STATES TREASURY NOTE	SD			1.A	1,507,272	102.9840	1,544,766	1,500,000	1,502,219	0	(1,326)	0	0	2.500	2.406	FA	14,164	37,500	01/17/2018	08/15/2023
912828-WE-6	UNITED STATES TREASURY NOTE	SD			1.A	8,259,701	103.7810	8,561,953	8,250,000	8,253,431	0	(1,765)	0	0	2.750	2.727	MN	29,456	226,875	03/20/2018	11/15/2023
912828-X7-0	UNITED STATES TREASURY NOTE	SD			1.A	4,071,981	102.7190	4,211,469	4,100,000	4,090,218	0	4,057	0	0	2.000	2.106	AO	14,044	82,000	04/28/2017	04/30/2024
912828-XD-7	UNITED STATES TREASURY NOTE	SD			1.A	32,545,631	100.7030	32,728,516	32,500,000	32,503,213	0	(7,703)	0	0	1.875	1.851	MN	53,571	609,375	06/29/2017	05/31/2022
912828-YB-0	UNITED STATES TREASURY NOTE				1.A	4,135,082	101.5160	4,162,141	4,100,000	4,127,248	0	(3,345)	0	0	1.625	1.532	FA	25,165	66,625	08/16/2019	08/15/2029
912828-YM-6	UNITED STATES TREASURY NOTE	SD			1.A	1,004,281	101.5940	1,026,097	1,010,000	1,006,667	0	1,143	0	0	1.500	1.620	AO	2,595	15,150	11/22/2019	10/31/2024
912828-Z2-9	UNITED STATES TREASURY NOTE				1.A	1,067,830	101.0940	1,051,375	1,040,000	1,054,863	0	(12,967)	0	0	1.500	0.122	JJ	7,207	7,800	02/03/2021	01/15/2023
912828-ZB-9	UNITED STATES TREASURY NOTE				1.A	8,443,409	99.2660	8,182,465	8,243,000	8,401,358	0	(25,291)	0	0	1.125	0.745	FA	31,509	80,117	08/02/2021	02/28/2027
912828-ZB-9	UNITED STATES TREASURY NOTE	SD			1.A	3,075,944	99.2660	2,977,969	3,000,000	3,056,906	0	(10,776)	0	0	1.125	0.750	FA	11,468	33,750	03/24/2020	02/28/2027
912828-ZE-3	UNITED STATES TREASURY NOTE				1.A	74,995,299	96.7190	71,644,414	74,075,000	74,773,078	0	(131,281)	0	0	0.625	0.443	MS	118,286	462,969	04/21/2020	03/31/2027
912828-ZL-7	UNITED STATES TREASURY NOTE				1.A	2,251,410	97.8130	2,200,781	2,250,000	2,250,944	0	(281)	0	0	0.375	0.362	AO	1,445	8,438	05/01/2020	04/30/2025
912828-ZQ-6	UNITED STATES TREASURY NOTE				1.A	602,066	93.6090	564,652	603,200	602,241	0	111	0	0	0.625	0.645	MN	489	3,770	05/29/2020	05/15/2030
912828-ZQ-6	UNITED STATES TREASURY NOTE	SD			1.A	3,771,244	93.6090	3,529,073	3,770,000	3,771,153	0	(138)	0	0	0.625	0.621	MN	3,059	23,563	08/04/2020	05/15/2030
912828-ZU-7	UNITED STATES TREASURY NOTE				1.A	3,005,970	99.5310	2,985,938	3,000,000	3,003,383	0	(2,323)	0	0	0.250	0.172	JD	350	7,500	11/30/2020	06/15/2023
912828-ZW-3	UNITED STATES TREASURY NOTE				1.A	8,180,795	97.1880	7,969,375	8,200,000	8,186,523	0	3,828	0	0	0.250	0.297	JD	57	20,500	07/01/2020	06/30/2025
91282C-AB-7	UNITED STATES TREASURY NOTE				1.A	4,608,430	97.0310	4,463,438	4,600,000	4,606,057	0	(1,683)	0	0	0.250	0.213	JJ	4,813	11,500	07/31/2020	07/31/2025
91282C-AM-3	UNITED STATES TREASURY NOTE				1.A	5,895,307	96.8590	5,714,703	5,900,000	5,896,478	0	934	0	0	0.250	0.266	MS	3,769	14,750	10/06/2020	09/30/2025
91282C-AP-6	UNITED STATES TREASURY NOTE	SD			1.A	418,655	99.0000	415,800	420,000	419,179	0	458	0	0	0.125	0.235	AO	113	525	11/09/2020	10/15/2023
91282C-AR-2	UNITED STATES TREASURY NOTE				1.A	14,840,691	99.8280	14,814,494	14,840,000	14,841,247	0	411	0	0	0.125	0.115	AO	3,177	12,088	10/21/2021	10/31/2022
91282C-AR-2	UNITED STATES TREASURY NOTE	SD			1.A	619,396	99.8280	618,934	620,000	619,746	0	306	0	0	0.125	0.175	AO	133	775	11/09/2020	10/31/2022
91282C-AT-8	UNITED STATES TREASURY NOTE	SD			1.A	247,813	96.6880	241,719	250,000	248,312	0	436	0	0	0.250	0.428	AO	107	625	11/09/2020	10/31/2025
91282C-AU-5	UNITED STATES TREASURY NOTE	SD			1.A	177,814	95.2500	171,450	180,000	178,165	0	308	0	0	0.500	0.679	AO	154	900	11/09/2020	10/31/2027
91282C-AW-1	UNITED STATES TREASURY NOTE				1.A	12,066,208	99.1720	11,945,252	12,045,000	12,058,463	0	(7,179)	0	0	0.250	0.190	MN	3,910	30,113	12/08/2020	11/15/2023
91282C-AZ-4	UNITED STATES TREASURY NOTE				1.A	33,908,608	97.0310	32,878,069	33,884,000	33,903,302	0	(4,890)	0	0	0.375	0.360	MN	11,171	127,065	11/30/2020	11/30/2025
91282C-AZ-4	UNITED STATES TREASURY NOTE	SD			1.A	19,720,312	97.0310	19,120,978	19,706,000	19,717,226	0	(2,845)	0	0	0.375	0.360	MN	6,496	73,898	11/30/2020	11/30/2025
91282C-BE-0	UNITED STATES TREASURY NOTE				1.A	998,205	98.7340	987,344	1,000,000	998,763	0	559	0	0	0.125	0.186	JJ	577	625	01/28/2021	01/15/2024
91282C-BG-5	US TREASURY N/B				1.A	27,844,871	99.6560	27,744,300	27,840,000	27,842,701	0	(2,170)	0	0	0.125	0.116	JJ	14,563	17,400	02/24/2021	01/31/2023
91282C-BG-5	US TREASURY N/B	SD			1.A	750,031	99.6560	747,422	750,000	750,017	0	(13)	0	0	0.125	0.123	JJ	392	469	02/24/2021	01/31/2023
91282C-BL-4	UNITED STATES TREASURY NOTE				1.A	2,419,954	97.1880	2,381,094	2,450,000	2,420,835	0	881	0	0	1.125	1.264	FA	10,411	0	09/15/2021	02/15/2031
91282C-BL-4	UNITED STATES TREASURY NOTE	SD			1.A	17,834,906	97.1880	17,570,528	18,079,000	17,843,265	0	8,359	0	0	1.125	1.277	FA	76,823	2,976	09/15/2021	02/15/2031
91282C-BM-2	UNITED STATES TREASURY NOTE				1.A	6,513,570	98.7030	6,455,184	6,540,000	6,520,998	0	7,428	0	0	0.125	0.262	FA	3,088	4,088	03/04/2021	02/15/2024
91282C-BQ-3	UNITED STATES TREASURY NOTE	SD			1.A	3,196,310	97.1880	3,158,594	3,250,000	3,204,813	0	8,504	0	0	0.500	0.841	FA	5,521	8,125	03/12/2021	02/28/2026
91282C-BR-1	US TREASURY N/B				1.A	4,918,261	98.8130	4,871,456	4,930,000	4,921,176	0	2,914	0	0	0.250	0.332	MS	3,677	6,163	04/07/2021	03/15/2024
91282C-BT-7	UNITED STATES TREASURY NOTE				1.A	58,211,255	98.1410	57,633,082	58,725,000	58,286,231	0	74,976	0	0	0.750	0.930	MS	112,529	220,219	04/02/2021	03/31/2026
91282C-BV-2	UNITED STATES TREASURY NOTE				1.A	46,423,062	99.0000	45,837,000	46,300,000	46,396,125	0	(26,937)	0	0	0.375	0.284	AO	37,205	86,813	05/10/2021	04/15/2024
91282C-BW-0	UNITED STATES TREASURY NOTE				1.A	12,007,498	98.0630	11,781,229	12,014,000	12,008,328	0	830	0	0	0.750	0.761	AO	15,432	45,053	05/10/2021	04/30/2026
91282C-BX-8	US TREASURY N/B				1.A	17,992,999	99.4530	17,901,563	18,000,000	17,995,276	0	2,277	0	0	0.125	0.145	AO	3,854	11,250	05/10/2021	04/30/2023
91282C-CB-5	UNITED STATES TREASURY NOTE				1.A	5,747,997	101.4060	5,749,734	5,670,000	5,744,562	0	(3,436)	0	0	1.625	1.473	MN	11,963	46,069	07/30/2021	05/15/2031
91282C-CB-5	UNITED STATES TREASURY NOTE	SD			1.A	17,515,221	101.4060	17,174,365	16,936,200	17,491,932	0	(23,289)	0	0	1.625	1.253	MN	35,732	137,607	07/30/2021	05/15/2031
91282C-CD-1	UNITED STATES TREASURY NOTE				1.A	1,566,544	99.3750	1,559,492	1,569,300	1,567,304	0	760	0	0	0.125	0.215	MN	172	981	06/17/2021	05/31/2023
91282C-CF-6	UNITED STATES TREASURY NOTE				1.A	6,726,767	98.0000	6,610,394	6,745,300	6,728,826	0	2,059	0	0	0.750	0.806	MN	4,447	25,295	06/17/2021	05/31/2026
91282C-CG-4	UNITED STATES TREASURY NOTE				1.A	1,665,115	98.5470	1,650,069	1,674,400	1,666,778	0	1,662	0	0	0.250	0.437	JD	196	2,093	06/17/2021	06/15/2024
91282C-CG-4	UNITED STATES TREASURY NOTE	SD			1.A	52,348,359	98.5470	51,756,819	52,520,000	52,377,979	0	29,620	0	0	0.250	0.361	JD	6,132	65,650	06/30/2021	06/15/2024
91282C-CJ-8	UNITED STATES TREASURY NOTE				1.A	1,022,495	98.4690	999,458	1,015,000	1,021,827	0	(668)	0	0	0.875	0.723	JD	25	4,441	07/19/2021	06/30/2026
91282C-CK-5	UNITED STATES TREASURY NOTE				1.A	30,383,941	99.3130	30,250,588	30,460,000	30,403,025	0	19,084	0	0	0.125	0.250	JD	105	19,038	06/29/2021	06/30/2023
91282C-CK-5	UNITED STATES TREASURY NOTE	SD			1.A	27,231,841	99.3130	27,112,313	27,300,000	27,248,943	0	17,102	0	0	0.125	0.250	JD	94	17,063	06/29/2021	06/30/2023
91282C-CN-9	UNITED STATES TREASURY NOTE				1.A	24,354,697	99.2030	24,190,682	24,385,000	24,360,963	0	6,267	0	0	0.125	0.187	JJ	12,756	0	07/30/2021	07/31/2023
91282C-CN-9	UNITED STATES TREASURY NOTE	SD			1.A	9,882,611	99.2030	9,816,149	9,895,000	9,885,173	0	2,562	0	0	0.125	0.188	JJ	5,176	0	07/30/2021	07/31/2023
91282C-CR-0	UNITED STATES TREASURY NOTE				1.A	1,389,940	97.4220	1,363,906	1,400,000	1,390,482	0	542	0	0	1.000	1.107	JJ	5,859	0	08/09/2021	07/31/2028
91282C-CS-8	UNITED STATES TREASURY NOTE				1.A	52,361,900	97.9060	52,589,363	53,714,000	52,388,777	0	26,877	0	0	1.250	1.526	FA	253,609	0	10/19/2021	08/15/2031
91282C-CS-8	UNITED STATES TREASURY NOTE	SD			1.A	26,621,563	97.9060	26,438,604	27,004,000	26,629,974	0	8,412	0	0	1.250	1.403	FA	127,498	0	10/19/2021	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-CV-1	UNITED STATES TREASURY NOTE				1.A	5,575,822	98.1560	5,500,676	5,604,000	5,576,575	0	752	0	0	1.125	1.201	FA	21,421	0	10/18/2021	08/31/2028
91282C-CW-9	UNITED STATES TREASURY NOTE				1.A	39,575,000	97.8130	39,125,000	40,000,000	39,597,193	0	22,193	0	0	0.750	0.972	FA	101,934	0	09/27/2021	08/31/2026
91282C-CW-9	UNITED STATES TREASURY NOTE	SD			1.A	9,893,750	97.8130	9,781,250	10,000,000	9,899,298	0	5,548	0	0	0.750	0.972	FA	25,483	0	09/27/2021	08/31/2026
91282C-CY-5	UNITED STATES TREASURY NOTE				1.A	31,337,896	98.9060	31,155,469	31,500,000	31,343,561	0	5,666	0	0	1.250	1.327	MS	100,601	0	09/29/2021	09/30/2028
91282C-CY-5	UNITED STATES TREASURY NOTE	SD			1.A	22,881,638	98.9060	22,748,438	23,000,000	22,885,775	0	4,137	0	0	1.250	1.327	MS	73,455	0	09/29/2021	09/30/2028
91282C-CZ-2	UNITED STATES TREASURY NOTE				1.A	20,478,383	98.2810	20,365,841	20,722,000	20,488,097	0	9,714	0	0	0.875	1.120	MS	46,326	0	10/21/2021	09/30/2026
91282C-CZ-2	UNITED STATES TREASURY NOTE	SD			1.A	7,590,494	98.2810	7,563,725	7,696,000	7,594,666	0	4,172	0	0	0.875	1.161	MS	17,205	0	10/18/2021	09/30/2026
91282C-DA-6	UNITED STATES TREASURY NOTE				1.A	13,745,249	99.2970	13,688,074	13,785,000	13,749,235	0	3,986	0	0	0.250	0.399	MS	8,805	0	10/21/2021	09/30/2023
91282C-DB-4	US TREASURY N/B				1.A	10,268,982	99.2190	10,219,531	10,300,000	10,270,994	0	2,012	0	0	0.625	0.727	AO	13,795	0	10/21/2021	10/15/2024
91282C-DF-5	UNITED STATES TREASURY NOTE				1.A	3,947,813	99.6560	3,986,250	4,000,000	3,948,527	0	714	0	0	1.375	1.574	AO	9,420	0	11/23/2021	10/31/2028
91282C-DF-5	UNITED STATES TREASURY NOTE	SD			1.A	5,428,242	99.6560	5,481,094	5,500,000	5,429,225	0	982	0	0	1.375	1.574	AO	12,952	0	11/23/2021	10/31/2028
91282C-DG-3	UNITED STATES TREASURY NOTE				1.A	54,028,733	99.4060	53,817,550	54,139,000	54,032,047	0	3,313	0	0	1.125	1.167	AO	104,315	0	11/12/2021	10/31/2026
91282C-DG-3	UNITED STATES TREASURY NOTE	SD			1.A	16,984,325	99.4060	16,899,063	17,000,000	16,984,849	0	523	0	0	1.125	1.144	AO	32,756	0	11/04/2021	10/31/2026
91282C-DH-1	US TREASURY N/B				1.A	1,330,100	99.4690	1,327,908	1,335,000	1,330,156	0	55	0	0	0.750	0.878	MN	1,300	0	12/17/2021	11/15/2024
91282C-DK-4	UNITED STATES TREASURY NOTE				1.A	887,869	100.0160	884,138	884,000	887,844	0	(25)	0	0	1.250	1.159	MN	971	0	12/17/2021	11/30/2026
91282C-DN-8	UNITED STATES TREASURY NOTE				1.A	2,683,794	100.1250	2,681,348	2,678,000	2,683,749	0	(44)	0	0	1.000	0.926	JD	1,251	0	12/31/2021	12/15/2024
91282C-DQ-1	UNITED STATES TREASURY NOTE				1.A	6,218,630	99.9690	6,223,055	6,225,000	6,218,634	0	3	0	0	1.250	1.271	JD	214	0	12/31/2021	12/31/2026
91282C-DR-9	UNITED STATES TREASURY NOTE				1.A	6,503,126	100.0310	6,502,031	6,500,000	6,503,122	0	(4)	0	0	0.750	0.726	JD	134	0	12/31/2021	12/31/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,418,972,273	XXX	1,426,998,328	1,422,706,200	1,417,325,530	0	(174,241)	0	0	XXX	XXX	XXX	4,283,686	10,818,055	XXX	XXX
36179M-2Q-2	GOVERNMENT NATL MTG ASSOC II #MA0783			4	1.A FE	694,761	107.4200	710,649	661,562	688,091	0	2,195	0	0	3.500	2.300	MON	1,930	23,155	05/15/2014	02/20/2043
36179M-AX-8	GOVERNMENT NATL MTG ASSOC II #MA0022			4	1.A FE	326,647	107.4260	336,146	312,908	323,885	0	(3,699)	0	0	3.500	2.327	MON	913	10,952	05/15/2014	04/20/2042
36179N-BA-5	GOVERNMENT NATL MTG ASSOC II #MA0933	SD		4	1.A FE	1,089,320	105.9190	1,089,125	1,028,267	1,070,704	0	(3,941)	0	0	3.000	1.861	MON	2,571	30,848	04/16/2013	04/20/2043
36179Q-6N-6	GOVERNMENT NATL MTG ASSOC II #MA2677	SD		4	1.A FE	3,442,275	105.0450	3,395,232	3,232,183	3,442,275	0	(121,072)	0	0	3.000	0.552	MON	8,080	96,966	06/30/2020	03/20/2045
36179R-4E-6	GOVERNMENT NATL MTG ASSOC II #MA3521			4	1.A FE	84,994	105.5250	85,508	81,031	84,994	0	(2,240)	0	0	3.500	1.442	MON	236	2,836	01/27/2020	03/20/2046
36179R-4E-6	GOVERNMENT NATL MTG ASSOC II #MA3521	SD		4	1.A FE	37,078	105.5250	37,302	35,349	37,078	0	(977)	0	0	3.500	1.442	MON	103	1,237	01/27/2020	03/20/2046
36179R-7J-2	GOVERNMENT NATL MTG ASSOC II #MA3597			4	1.A FE	204,947	105.5250	206,186	195,391	204,947	0	(5,436)	0	0	3.500	1.537	MON	570	6,839	01/27/2020	04/20/2046
36179R-7J-2	GOVERNMENT NATL MTG ASSOC II #MA3597	SD		4	1.A FE	79,984	105.5250	80,468	76,255	79,984	0	(2,121)	0	0	3.500	1.537	MON	222	2,669	01/27/2020	04/20/2046
36179R-BW-8	GNMA II POOL MA2753	SD		4	1.A FE	1,225,157	105.0460	1,208,603	1,150,551	1,225,157	0	(40,817)	0	0	3.000	0.628	MON	2,876	34,517	06/30/2020	04/20/2045
36179R-D6-3	GNMA II POOL MA2825			4	1.A FE	7,896,271	105.0430	8,001,902	7,617,747	7,896,271	0	(153,651)	0	0	3.000	1.609	MON	19,044	228,532	02/04/2020	05/20/2045
36179R-D7-1	GOVERNMENT NATL MTG ASSOC II #MA2826			4	1.A FE	1,945,122	105.6190	1,952,962	1,849,058	1,945,122	0	(53,428)	0	0	3.500	1.297	MON	5,393	64,719	01/27/2020	05/20/2045
36179R-D7-1	GOVERNMENT NATL MTG ASSOC II #MA2826	SD		4	1.A FE	293,670	105.6190	294,853	279,166	293,670	0	(8,066)	0	0	3.500	1.297	MON	814	9,771	01/27/2020	05/20/2045
36179R-JD-2	GOVERNMENT NATL MTG ASSOC II #MA2960			4	1.A FE	3,349,893	105.0490	3,390,812	3,227,840	3,349,893	0	(65,927)	0	0	3.000	1.604	MON	8,070	96,835	01/29/2020	07/20/2045
36179R-JD-2	GOVERNMENT NATL MTG ASSOC II #MA2960	SD		4	1.A FE	1,442,266	105.0490	1,459,883	1,389,717	1,442,266	0	(28,384)	0	0	3.000	1.604	MON	3,474	41,692	01/29/2020	07/20/2045
36179R-S9-1	GOVERNMENT NATL MTG ASSOC II #MA3244			4	1.A FE	3,540,483	105.6200	3,469,975	3,285,355	3,540,483	0	(137,865)	0	0	3.500	0.535	MON	9,582	114,987	12/14/2020	11/20/2045
36179R-S9-1	GOVERNMENT NATL MTG ASSOC II #MA3244	SD		4	1.A FE	390,642	105.6200	382,863	362,492	390,642	0	(15,211)	0	0	3.500	0.535	MON	1,057	12,687	12/14/2020	11/20/2045
36179R-XC-8	GNMA II POOL MA3375			4	1.A FE	1,797,370	105.0450	1,775,932	1,690,647	1,797,370	0	(58,860)	0	0	3.000	0.910	MON	4,227	50,719	12/03/2020	01/20/2046
36179R-XC-8	GNMA II POOL MA3375	SD		4	1.A FE	202,504	105.0450	200,089	190,480	202,504	0	(6,632)	0	0	3.000	0.910	MON	476	5,714	12/03/2020	01/20/2046
36179S-2P-1	GOVERNMENT NATL MTG ASSOC II #MA4382			4	1.A FE	218,016	105.3200	219,857	208,752	218,016	0	(6,014)	0	0	3.500	1.369	MON	609	7,307	01/27/2020	04/20/2047
36179S-2P-1	GOVERNMENT NATL MTG ASSOC II #MA4382	SD		4	1.A FE	32,759	105.3200	33,036	31,367	32,759	0	(904)	0	0	3.500	1.369	MON	91	1,098	01/27/2020	04/20/2047
36179S-5L-7	GNMA II POOL MA4451			4	1.A FE	886,276	104.5480	887,213	848,618	886,276	0	(24,411)	0	0	3.500	1.368	MON	2,475	29,703	01/27/2020	05/20/2047
36179S-5L-7	GNMA II POOL MA4451	SD		4	1.A FE	352,785	104.5480	353,158	337,795	352,785	0	(9,717)	0	0	3.500	1.368	MON	985	11,823	01/27/2020	05/20/2047
36179S-B8-9	GOVERNMENT NATL MTG ASSOC II #MA3663			4	1.A FE	188,262	105.5250	189,400	179,484	188,262	0	(5,110)	0	0	3.500	1.520	MON	524	6,282	01/27/2020	05/20/2046
36179S-B8-9	GOVERNMENT NATL MTG ASSOC II #MA3663	SD		4	1.A FE	77,167	105.5250	77,633	73,569	77,167	0	(2,094)	0	0	3.500	1.520	MON	215	2,575	01/27/2020	05/20/2046
36179S-EH-6	GOVERNMENT NATL MTG ASSOC II #MA3736			4	1.A FE	616,816	105.5250	620,545	588,056	616,816	0	(16,944)	0	0	3.500	1.485	MON	1,715	20,583	01/27/2020	06/20/2046
36179S-EH-6	GOVERNMENT NATL MTG ASSOC II #MA3736	SD		4	1.A FE	246,385	105.5250	247,874	234,897	246,385	0	(6,768)	0	0	3.500	1.485	MON	685	8,221	01/27/2020	06/20/2046
36179S-GL-5	GNMA II POOL MA3803			4	1.A FE	1,076,355	105.5250	1,082,863	1,026,169	1,076,355	0	(30,237)	0	0	3.500	1.466	MON	2,993	35,917	01/27/2020	07/20/2046
36179S-GL-5	GNMA II POOL MA3803	SD		4	1.A FE	429,812	105.5250	432,411	409,772	429,812	0	(12,074)	0	0	3.500	1.466	MON	1,195	14,342	01/27/2020	07/20/2046
36179S-LS-4	GOVERNMENT NATL MTG ASSOC II #MA3937			4	1.A FE	395,330	105.5250	397,721	376,898	395,330	0	(10,432)	0	0	3.500	1.105	MON	1,099	13,192	01/27/2020	09/20/2046
36179S-LS-4	GOVERNMENT NATL MTG ASSOC II #MA3937	SD		4	1.A FE	157,896	105.5250	158,851	150,534	157,896	0	(4,166)	0	0	3.500	1.105	MON	439	5,269	01/27/2020	09/20/2046
36179S-NV-5	GNMA II POOL MA4004	SD		4	1.A FE	154,014	105.5250	154,945	146,833	154,014	0	(4,067)	0	0	3.500	1.536	MON	428	5,139	01/27/2020	10/20/2046
36179S-NV-5	GNMA II POOL MA4004			4	1.A FE	386,709	105.5250	389,047	368,678	386,709	0	(10,213)	0	0	3.500	1.536	MON	1,075	12,904	01/27/2020	10/20/2046
36179S-QW-0	GOVERNMENT NATL MTG ASSOC II #MA4069	SD		4	1.A FE	113,546	105.5250	114,232	108,251	113,546	0	(3,034)	0	0	3.500	1.540	MON	316	3,789	01/27/2020	11/20/2046
36179S-QW-0	GOVERNMENT NATL MTG ASSOC II #MA4069			4	1.A FE	287,146	105.5250	288,883	273,758	287,146	0	(7,673)	0	0	3.500	1.540	MON	798	9,582	01/27/2020	11/20/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179S-SQ-1	GOVERNMENT NATL MTG ASSOC II #MA4127			4	1.A FE	370,464	105.5250	372,705	353,191	370,464	0	(9,179)	0	0	3.500	1.621	MON	1,030	12,362	01/27/2020	12/20/2046
36179S-SQ-1	GOVERNMENT NATL MTG ASSOC II #MA4127	SD		4	1.A FE	147,069	105.5250	147,958	140,212	147,069	0	(3,644)	0	0	3.500	1.621	MON	409	4,907	01/27/2020	12/20/2046
36179S-UV-7	GOVERNMENT NATL MTG ASSOC II #MA4196			4	1.A FE	318,847	105.5250	322,167	305,299	318,847	0	(7,987)	0	0	3.500	1.560	MON	890	10,686	01/27/2020	01/20/2047
36179S-UV-7	GOVERNMENT NATL MTG ASSOC II #MA4196	SD		4	1.A FE	131,153	105.5250	132,518	125,580	131,153	0	(3,285)	0	0	3.500	1.560	MON	366	4,395	01/27/2020	01/20/2047
36179S-WX-1	GOVERNMENT NATL MTG ASSOC II #MA4262			4	1.A FE	258,294	105.3200	260,475	247,319	258,294	0	(6,578)	0	0	3.500	1.456	MON	721	8,656	01/27/2020	02/20/2047
36179S-WX-1	GOVERNMENT NATL MTG ASSOC II #MA4262	SD		4	1.A FE	102,281	105.3200	103,145	97,935	102,281	0	(2,605)	0	0	3.500	1.456	MON	286	3,428	01/27/2020	02/20/2047
36179S-YS-0	GOVERNMENT NATL MTG ASSOC II #MA4321			4	1.A FE	257,367	105.3200	259,540	246,431	257,367	0	(6,888)	0	0	3.500	1.418	MON	719	8,625	01/27/2020	03/20/2047
36179S-YS-0	GOVERNMENT NATL MTG ASSOC II #MA4321	SD		4	1.A FE	38,967	105.3200	39,297	37,312	38,967	0	(1,043)	0	0	3.500	1.418	MON	109	1,306	01/27/2020	03/20/2047
36179T-AK-1	GNMA II POOL MA4510			4	1.A FE	4,634,935	105.3200	4,567,906	4,337,175	4,634,935	0	(194,966)	0	0	3.500	0.506	MON	12,650	151,801	12/02/2020	06/20/2047
36179T-AK-1	GNMA II POOL MA4510	SD		4	1.A FE	528,895	105.3200	521,398	495,062	528,895	0	(22,153)	0	0	3.500	0.517	MON	1,444	17,327	12/02/2020	06/20/2047
36179T-CX-1	GOVERNMENT NATL MTG ASSOC II #MA4586			4	1.A FE	310,817	105.3200	313,443	297,611	310,817	0	(8,771)	0	0	3.500	1.352	MON	868	10,417	01/27/2020	07/20/2047
36179T-CX-1	GOVERNMENT NATL MTG ASSOC II #MA4586	SD		4	1.A FE	123,456	105.3200	124,499	118,210	123,456	0	(3,484)	0	0	3.500	1.352	MON	345	4,137	01/27/2020	07/20/2047
36179T-EZ-4	GOVERNMENT NATL MTG ASSOC II #MA4652			4	1.A FE	250,595	105.3200	252,712	239,947	250,595	0	(7,108)	0	0	3.500	1.351	MON	700	8,398	01/27/2020	08/20/2047
36179T-EZ-4	GOVERNMENT NATL MTG ASSOC II #MA4652	SD		4	1.A FE	99,004	105.3200	99,840	94,797	99,004	0	(2,808)	0	0	3.500	1.351	MON	276	3,318	01/27/2020	08/20/2047
36179T-G4-1	GOVERNMENT NATL MTG ASSOC II #MA4719			4	1.A FE	91,390	105.3200	92,162	87,506	91,390	0	(2,667)	0	0	3.500	1.593	MON	255	3,063	01/27/2020	09/20/2047
36179T-G4-1	GOVERNMENT NATL MTG ASSOC II #MA4719	SD		4	1.A FE	35,988	105.3200	36,292	34,459	35,988	0	(1,050)	0	0	3.500	1.593	MON	101	1,206	01/27/2020	09/20/2047
36179T-JX-4	GOVERNMENT NATL MTG ASSOC II #MA4778			4	1.A FE	100,093	105.3200	100,939	95,840	100,093	0	(2,928)	0	0	3.500	1.597	MON	280	3,355	01/27/2020	10/20/2047
36179T-JX-4	GOVERNMENT NATL MTG ASSOC II #MA4778	SD		4	1.A FE	39,746	105.3200	40,082	38,058	39,746	0	(1,163)	0	0	3.500	1.597	MON	111	1,332	01/27/2020	10/20/2047
36179T-LS-2	GOVERNMENT NATL MTG ASSOC II #MA4837			4	1.A FE	198,376	104.7300	198,931	189,947	198,376	0	(5,780)	0	0	3.500	1.347	MON	554	6,648	01/27/2020	11/20/2047
36179T-LS-2	GOVERNMENT NATL MTG ASSOC II #MA4837	SD		4	1.A FE	78,103	104.7300	78,321	74,784	78,103	0	(2,276)	0	0	3.500	1.347	MON	218	2,617	01/27/2020	11/20/2047
36179T-NQ-4	GOVERNMENT NATL MTG ASSOC II #MA4899			4	1.A FE	575,161	104.5360	582,304	557,036	575,161	0	(11,346)	0	0	3.000	1.443	MON	1,393	16,712	01/29/2020	12/20/2047
36179T-NQ-4	GOVERNMENT NATL MTG ASSOC II #MA4899	SD		4	1.A FE	236,556	104.5360	239,494	229,101	236,556	0	(4,666)	0	0	3.000	1.443	MON	573	6,873	01/29/2020	12/20/2047
36179T-NR-2	GNMA II POOL MA4900			4	1.A FE	163,574	105.3200	164,957	156,624	163,575	0	(4,778)	0	0	3.500	1.609	MON	457	5,482	01/27/2020	12/20/2047
36179T-NR-2	GNMA II POOL MA4900	SD		4	1.A FE	66,770	105.3200	67,334	63,933	66,770	0	(1,951)	0	0	3.500	1.609	MON	186	2,238	01/27/2020	12/20/2047
36179T-QN-8	GOVERNMENT NATL MTG ASSOC II #MA4961			4	1.A FE	3,531,389	104.5360	3,575,579	3,420,423	3,531,389	0	(70,022)	0	0	3.000	1.436	MON	8,551	102,613	01/29/2020	01/20/2048
36179T-QN-8	GOVERNMENT NATL MTG ASSOC II #MA4961	SD		4	1.A FE	576,668	104.5360	583,887	558,551	576,668	0	(11,432)	0	0	3.000	1.436	MON	1,396	16,757	01/29/2020	01/20/2048
36179T-QP-3	GNMA II POOL MA4962			4	1.A FE	218,188	105.3200	220,032	208,917	218,188	0	(6,592)	0	0	3.500	1.569	MON	609	7,312	01/27/2020	01/20/2048
36179T-QP-3	GNMA II POOL MA4962	SD		4	1.A FE	85,691	105.3200	86,415	82,050	85,691	0	(2,589)	0	0	3.500	1.569	MON	239	2,872	01/27/2020	01/20/2048
36179T-SG-1	GOVERNMENT NATL MTG ASSOC II #MA5019			4	1.A FE	262,273	104.5480	262,551	251,130	262,273	0	(7,692)	0	0	3.500	1.594	MON	732	8,790	01/27/2020	02/20/2048
36179T-SG-1	GOVERNMENT NATL MTG ASSOC II #MA5019	SD		4	1.A FE	104,208	104.5480	104,318	99,780	104,208	0	(3,056)	0	0	3.500	1.594	MON	291	3,492	01/27/2020	02/20/2048
36179V-ZQ-6	GNMA II POOL MA7051			4	1.A FE	61,964,372	101.0330	60,102,371	59,488,088	61,784,339	0	(492,555)	0	0	2.000	1.180	MON	99,147	1,189,781	12/24/2020	12/20/2050
36179V-ZQ-6	GNMA II POOL MA7051	SD		4	1.A FE	6,214,226	101.0330	6,027,518	5,965,913	6,196,170	0	(49,154)	0	0	2.000	1.180	MON	9,943	119,318	12/22/2020	12/20/2050
36179W-BY-3	GNMA II POOL MA7255			4	1.A FE	23,164,953	102.6400	22,862,032	22,273,994	23,123,997	0	(150,350)	0	0	2.500	1.570	MON	46,404	371,233	04/16/2021	03/20/2051
36179W-BY-3	GNMA II POOL MA7255	SD		4	1.A FE	1,832,163	102.6400	1,808,204	1,761,695	1,828,924	0	(11,892)	0	0	2.500	1.570	MON	3,670	29,362	04/16/2021	03/20/2051
36179W-DR-6	GNMA II POOL MA7312			4	1.A FE	24,862,054	102.6520	24,545,402	23,911,209	24,807,008	0	(124,029)	0	0	2.500	1.647	MON	49,815	398,520	04/16/2021	04/20/2051
36179W-DR-6	GNMA II POOL MA7312	SD		4	1.A FE	1,556,167	102.6520	1,536,347	1,496,652	1,552,721	0	(7,763)	0	0	2.500	1.647	MON	3,118	24,944	04/16/2021	04/20/2051
38381B-C3-6	GOVERNMENT NATIONAL MORTGAGE A 19-5 PB			2,4	1.A FE	2,537,846	105.7910	2,677,498	2,530,926	2,536,927	0	(1,064)	0	0	3.500	3.395	MON	7,382	88,582	01/08/2019	11/20/2047
38381B-DT-8	GOVERNMENT NATIONAL MORTGAGE A 18-168 PA			2,4	1.A FE	7,396,624	106.2230	7,686,340	7,236,073	7,332,739	0	(35,347)	0	0	4.000	3.347	MON	24,120	289,443	11/29/2018	08/20/2048
38381B-DT-8	GOVERNMENT NATIONAL MORTGAGE A 18-168 PA	SD		2,4	1.A FE	17,258,789	106.2230	17,934,793	16,884,171	17,109,724	0	(82,477)	0	0	4.000	3.347	MON	56,281	675,367	11/29/2018	08/20/2048
38381B-K7-8	GOVERNMENT NATIONAL MORTGAGE A 19-6 LA			2,4	1.A FE	1,313,795	104.3630	1,361,186	1,304,274	1,310,185	0	(4,622)	0	0	3.500	3.210	MON	3,804	45,651	10/18/2019	12/20/2048
38381B-K7-8	GOVERNMENT NATIONAL MORTGAGE A 19-6 LA	SD		2,4	1.A FE	8,057,569	104.3630	8,357,681	8,008,243	8,036,877	0	(23,638)	0	0	3.500	3.253	MON	23,357	280,288	10/18/2019	12/20/2048
38381B-NY-6	GOVERNMENT NATIONAL MORTGAGE A 19-13 PA			2,4	1.A FE	506,171	104.2230	523,000	501,810	504,215	0	(1,774)	0	0	3.500	3.092	MON	1,464	17,563	10/18/2019	04/20/2048
38381B-NY-6	GOVERNMENT NATIONAL MORTGAGE A 19-13 PA	SD		2,4	1.A FE	6,919,333	104.2230	7,161,073	6,870,936	6,894,645	0	(17,802)	0	0	3.500	3.174	MON	20,040	240,483	10/18/2019	04/20/2048
38381R-PZ-6	GOVERNMENT NATIONAL MORTGAGE A 19-23 KA			2,4	1.A FE	9,403,552	105.4550	9,882,525	9,371,338	9,385,206	0	(9,066)	0	0	3.500	3.321	MON	27,333	328,003	01/23/2019	10/20/2048
38381R-PZ-6	GOVERNMENT NATIONAL MORTGAGE A 19-23 KA	SD		2,4	1.A FE	2,043,508	105.4550	2,147,595	2,036,507	2,039,521	0	(1,970)	0	0	3.500	3.321	MON	5,940	71,278	01/23/2019	10/20/2048
38381R-QH-5	GOVERNMENT NATIONAL MORTGAGE A 19-23 LE			2,4	1.A FE	2,034,889	104.8050	2,118,427	2,021,308	2,026,896	0	(3,981)	0	0	3.500	3.225	MON	5,895	70,747	01/25/2019	07/20/2048
38381R-QH-5	GOVERNMENT NATIONAL MORTGAGE A 19-23 LE	SD		2,4	1.A FE	1,774,146	104.8050	1,846,980	1,762,306	1,767,178	0	(3,471)	0	0	3.500	3.225	MON	5,140	61,681	01/25/2019	07/20/2048
38381R-QR-3	GOVERNMENT NATIONAL MORTGAGE A 19-23 NE			2,4	1.A FE	7,172,370	106.2000	7,554,759	7,113,738	7,172,370	0	(12,424)	0	0	3.500	3.266	MON	20,748	248,981	02/06/2019	11/20/2048
38381R-QR-3	GOVERNMENT NATIONAL MORTGAGE A 19-23 NE	SD		2,4	1.A FE	525,892	106.2000	553,930	521,593	525,892	0	(911)	0	0	3.500	3.266	MON	1,521	18,256	02/06/2019	11/20/2048
38381R-TD-1	GOVERNMENT NATIONAL MORTGAGE A 19-23 KP			2,4	1.A FE	5,127,118	105.7120	5,358,831	5,069,296	5,106,721	0	(29,375)	0	0	3.500	3.072	MON	14,785	177,425	02/08/2019	10/20/2048
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						239,264,513	XXX	239,723,852	231,443,720	238,613,184	0	(2,344,142)	0	0	XXX	XXX	XXX	551,946	6,211,432	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0599999. Total - U.S. Government Bonds						1,658,236,786	XXX	1,666,722,180	1,654,149,920	1,655,938,714	0	(2,518,383)	0	0	XXX	XXX	XXX	4,835,632	17,029,487	XXX	XXX
013051-DL-8	PROVINCE OF ALBERTA	SD			1.D FE	2,622,682	82.4740	2,886,607	2,769,645	2,772,549	0	(1,362)	0	19,100	3.400	3.343	JD	7,998	95,881	10/02/2013	12/01/2023
013051-EG-8	PROVINCE OF ALBERTA				1.D FE	815,476	79.4090	794,089	791,327	810,648	0	(766)	0	(4,062)	2.050	1.737	JD	1,378	8,021	08/16/2021	06/01/2030
013051-EH-6	PROVINCE OF ALBERTA	SD	A		1.D FE	1,926,705	102.0980	1,888,813	1,850,000	1,901,899	0	(17,902)	0	0	1.875	0.875	MN	4,625	34,688	08/11/2020	11/13/2024
013051-EP-8	PROVINCE OF ALBERTA	SD			1.D FE	9,213,202	76.2720	9,152,647	9,495,925	9,062,464	0	10,748	0	(161,487)	1.650	2.189	JD	13,307	77,471	11/04/2021	06/01/2031
01306Z-CV-1	PROVINCE OF ALBERTA				1.D FE	435,518	84.4600	422,300	395,664	431,754	0	(1,601)	0	(2,163)	2.900	1.637	MS	3,238	5,680	08/16/2021	09/20/2029
110709-GB-2	BRITISH COLUMBIA PROV OF				1.B FE	230,686	80.6120	241,837	237,398	238,572	0	(1,141)	0	1,602	2.700	2.177	JD	246	6,419	02/13/2019	12/18/2022
11070T-AF-5	BRITISH COLUMBIA PROV OF				1.B FE	256,071	82.9260	248,777	237,398	253,139	0	(1,664)	0	(1,268)	2.850	0.900	JD	260	3,317	08/16/2021	06/18/2025
11070T-AJ-7	BRITISH COLUMBIA PROV OF				1.B FE	641,607	81.7520	654,016	633,062	656,848	0	(140)	0	15,381	2.300	1.428	JD	558	0	12/20/2021	06/18/2026
11070T-AJ-7	BRITISH COLUMBIA PROV OF	SD			1.B FE	2,682,136	81.7520	2,861,320	2,769,645	2,805,804	0	(7,233)	0	19,014	2.300	1.993	JD	2,443	63,798	06/17/2016	06/18/2026
11070T-AK-4	BRITISH COLUMBIA PROV OF	SD	A		1.B FE	4,953,483	103.9000	4,883,300	4,700,000	4,903,943	0	(45,621)	0	0	2.250	1.211	JD	8,519	105,750	09/08/2020	06/02/2026
135087-A6-1	CANADIAN GOVERNMENT	SD			1.A FE	7,265,671	79.8540	8,544,420	8,467,199	8,341,467	0	81,196	0	62,060	1.500	2.574	JD	10,787	129,319	09/29/2014	06/01/2023
135087-B4-5	CANADIAN GOVERNMENT				1.A FE	1,122,878	81.8540	1,141,864	1,103,901	1,121,775	0	(7,012)	0	7,636	2.500	1.807	JD	2,344	28,146	08/10/2017	06/01/2024
135087-B4-5	CANADIAN GOVERNMENT	SD			1.A FE	34,278,921	81.8540	36,953,024	35,724,460	35,898,138	0	(65,310)	0	244,736	2.500	2.290	JD	75,853	909,359	11/21/2014	06/01/2024
135087-D5-0	CANADIAN GOVERNMENT	SD			1.A FE	10,779,901	82.0390	11,222,969	10,825,354	11,048,849	0	(59,511)	0	73,203	2.250	1.626	JD	20,687	247,795	07/14/2015	06/01/2025
135087-F8-2	CANADIAN GOVERNMENT	SD			1.A FE	36,376,102	78.0340	40,187,687	40,753,343	38,808,162	0	326,837	0	275,985	1.000	1.931	JD	34,612	414,947	12/10/2018	06/01/2027
135087-H2-3	CANADIAN GOVERNMENT				1.A FE	1,903,347	82.6040	1,986,632	1,903,142	1,976,006	0	(10,293)	0	13,239	2.000	1.374	JD	3,233	38,862	02/14/2020	06/01/2028
135087-H2-3	CANADIAN GOVERNMENT	SD			1.A FE	19,190,792	82.6040	20,898,877	20,020,575	19,910,291	0	15,309	0	138,158	2.000	2.092	JD	34,008	407,696	06/26/2018	06/01/2028
135087-H6-4	CANADA GOVERNMENT	SD	A		1.A FE	998,509	101.0440	1,010,444	1,000,000	1,000,417	0	(492)	0	0	2.000	1.944	MN	2,556	20,000	10/24/2019	11/15/2022
135087-J3-9	CANADIAN GOVERNMENT	SD			1.A FE	14,358,040	84.3890	14,346,214	13,452,560	15,009,224	0	(192,209)	0	92,144	2.250	0.645	JD	25,707	308,189	09/24/2020	06/01/2029
135087-K3-7	CANADIAN GOVERNMENT	SD			1.A FE	6,282,819	78.4580	6,276,680	6,330,616	6,481,849	0	(19,791)	0	64,495	1.250	0.955	JD	6,721	40,286	12/23/2021	06/01/2030
135087-K7-8	CANADA GOVERNMENT	SD	A		1.A FE	9,398,816	101.5500	9,037,914	8,900,000	9,249,736	0	(113,197)	0	0	1.625	0.332	JJ	63,876	141,375	01/27/2021	01/22/2025
135087-L9-3	CANADIAN GOVERNMENT				1.A FE	652,529	78.1630	664,382	672,628	668,197	0	21	0	15,646	1.000	1.146	MS	2,248	0	12/20/2021	09/01/2026
135087-L9-3	CANADIAN GOVERNMENT	SD			1.A FE	8,607,728	78.1630	8,793,286	8,902,429	8,814,573	0	445	0	206,400	1.000	1.219	MS	29,756	0	12/20/2021	09/01/2026
135087-M7-6	CANADIAN GOVERNMENT				1.A FE	703,549	78.4910	706,418	712,194	704,737	0	242	0	947	0.500	1.081	MN	595	0	12/08/2021	11/01/2023
13509P-DB-6	CANADA HOUSING TRUST	SD			1.A FE	10,641,150	79.5170	10,806,400	10,754,135	10,770,788	0	(75,394)	0	70,424	2.650	1.877	MS	84,324	286,195	04/10/2015	03/15/2022
13509P-DL-4	CANADA HOUSING TRUST	SD			1.A FE	17,547,371	80.3700	18,083,327	17,804,859	17,874,432	0	(67,996)	0	119,821	2.400	1.975	JD	19,902	432,253	05/08/2018	12/15/2022
13509P-DV-2	CANADA HOUSING TRUST				1.A FE	2,223,403	80.8520	2,360,886	2,310,675	2,318,845	0	(4,795)	0	15,957	2.350	2.111	MS	16,067	54,591	09/16/2020	09/15/2023
13509P-DV-2	CANADA HOUSING TRUST	SD			1.A FE	3,267,929	80.8520	3,476,647	3,402,706	3,429,721	0	(14,585)	0	22,925	2.350	1.874	MS	23,660	80,696	05/10/2019	09/15/2023
13509P-DY-6	CANADA HOUSING TRUST	SD			1.A FE	5,361,714	81.9120	5,733,829	5,539,289	5,568,840	0	(15,762)	0	37,662	3.150	2.827	MS	51,629	175,229	01/27/2014	09/15/2023
13509P-ER-0	CANADA HOUSING TRUST	SD			1.A FE	14,271,612	82.0170	14,763,077	14,243,887	14,619,597	0	(107,643)	0	96,186	2.550	1.699	MS	107,473	364,762	01/30/2020	03/15/2025
13509P-FA-6	CANADA HOUSING TRUST	SD			1.A FE	4,607,030	80.6260	4,837,556	4,747,962	4,811,680	0	(14,599)	0	32,489	1.950	1.598	JD	4,312	93,655	10/26/2016	12/15/2025
13509P-FD-0	CANADA HOUSING TRUST	SD			1.A FE	1,913,431	81.5320	1,956,768	1,899,185	1,957,755	0	(13,471)	0	12,813	2.250	1.445	JD	1,990	43,225	09/29/2016	12/15/2025
13509P-FL-2	CANADA HOUSING TRUST	SD			1.A FE	13,488,486	80.4020	14,070,349	13,848,223	14,028,627	0	(35,026)	0	95,645	1.900	1.611	MS	77,854	264,234	08/13/2019	09/15/2026
13509P-FX-6	CANADA HOUSING TRUST	SD			1.A FE	3,081,096	82.1050	3,284,197	3,165,308	3,236,915	0	(11,555)	0	21,681	2.350	1.911	JD	3,464	75,244	05/31/2017	06/15/2027
13509P-GF-4	CANADA HOUSING TRUST	SD			1.A FE	7,362,505	82.2920	7,570,908	7,280,209	7,592,552	0	(45,401)	0	50,730	2.350	1.620	MS	50,622	171,812	08/13/2019	03/15/2028
13509P-GS-6	CANADA HOUSING TRUST				1.A FE	1,581,732	84.0170	1,638,327	1,543,088	1,613,423	0	(4,177)	0	1,881	2.650	1.920	JD	1,905	31,545	08/16/2021	12/15/2028
13509P-HD-8	CANADA HOUSING TRUST	SD			1.A FE	5,384,206	81.2880	5,690,180	5,539,289	5,667,090	0	(14,570)	0	38,474	2.100	1.776	MS	34,419	116,819	10/03/2019	09/15/2029
13509P-HQ-9	CANADA HOUSING TRUST	SD			1.A FE	3,103,038	73.9440	3,013,217	3,224,658	3,038,967	0	9,828	0	(73,899)	1.100	1.781	MS	10,496	17,656	06/28/2021	03/15/2031
13509P-HU-0	CANADA HOUSING TRUST				1.A FE	819,787	79.4640	794,643	791,327	814,811	0	(893)	0	(4,082)	1.900	1.553	MS	4,449	4,552	08/16/2021	03/15/2031
30216B-GT-3	EXPORT DEVELOPMNT CANADA	SD	A		1.A FE	3,028,716	100.6280	3,119,480	3,100,000	3,093,052	0	18,073	0	0	2.000	2.597	MN	7,578	62,000	04/10/2018	05/17/2022
563469-UC-7	MANITOBA (PROVINCE OF)				1.E FE	555,274	82.8750	580,124	553,929	562,862	0	(3,437)	0	3,795	3.300	2.590	JD	1,502	18,579	08/10/2017	06/02/2024
563469-UC-7	MANITOBA (PROVINCE OF)	SD			1.E FE	6,710,351	82.8750	7,458,740	7,121,943	7,121,719	0	83	0	49,255	3.300	3.301	JD	19,317	238,875	04/03/2014	06/02/2024
563469-UD-5	MANITOBA (PROVINCE OF)	SD	A		1.E FE	4,824,008	104.7490	5,027,952	4,800,000	4,811,849	0	(4,792)	0	0	3.050	2.940	MN	19,113	146,400	03/06/2019	05/14/2024
563469-UQ-6	MANITOBA (PROVINCE OF)	SD	A		1.E FE	1,704,318	100.6260	1,710,640	1,700,000	1,700,316	0	(913)	0	0	2.125	2.070	MN	5,720	36,125	06/05/2017	05/04/2022
563469-UV-5	MANITOBA (PROVINCE OF)				1.E FE	819,151	79.6200	796,202	791,327	814,158	0	(914)	0	(4,079)	2.050	1.681	JD	1,333	7,997	08/16/2021	06/02/2030
614853-DS-5	CITY OF MONTREAL				1.D FE	334,517	82.7400	330,958	316,531	337,834	0	(1,532)	0	4,848	2.750	1.259	MS	2,909	4,360	08/20/2021	09/01/2026
62620D-AK-7	BRIT COL MUNI FIN AUTH				1.A FE	392,013	78.1320	390,662	395,664	397,536	0	(182)	0	5,705	1.100	0.959	JD	370	2,152	08/20/2021	06/01/2025
62620D-AK-7	BRIT COL MUNI FIN AUTH	SD			1.A FE	1,550,492	78.1320	1,562,649	1,582,654	1,602,832	0	(5,601)	0	10,910	1.100	0.721	JD	1,479	17,726	10/09/2020	06/01/2025
68323A-AW-4	ONTARIO (PROVINCE OF)	SD			1.D FE	3,905,012	80.0390	4,001,939	3,956,635	3,987,170	0	(68,549)	0	24,325	3.150	1.294	JD	10,244	126,676	03/02/2020	06/02/2022
68323A-CT-9	ONTARIO (PROVINCE OF)	SD	A		1.D FE	4,562,775	105.2550	4,736,453	4,500,000	4,529,937	0	(12,007)	0	0	3.200	2.908	MN	18,000	144,000	03/05/2019	05/16/2024
68323A-CX-0	ONTARIO (PROVINCE OF)				1.D FE	459,086	82.1140	472,153	455,013	464,945	0	(1,605)	0	1,689	2.600	1.925	JD	972	10,409	08/16/2021	06/02/2025
68323A-CX-0	ONTARIO (PROVINCE OF)	SD			1.D FE	3,079,317	82.1140	3,284,545	3,165,308	3,205,977	0	(10,682)	0	21,596	2.600	2.208	JD	6,764	83,646	03/29/2016	06/02/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68323A-DM-3	ONTARIO (PROVINCE OF)	SD			1.D FE	3,833,039	81.9070	4,095,355	3,956,635	4,008,849	0	(10,526)	0	27,156	2.400	2.086	JD	7,805	96,515	06/17/2016	06/02/2026
683244-AF-4	ONT SCHOOL BOARDS FIN CP	SD		1	1.E FE	432,657	88.7360	497,623	443,768	449,512	0	(1,560)	0	3,025	5.900	5.457	AO	5,882	26,466	02/13/2009	10/11/2027
68333Z-AC-1	ONTARIO (PROVINCE OF)				1.D FE	383,831	84.4580	422,292	395,664	400,609	0	(665)	0	2,743	2.900	2.687	JD	943	11,662	02/13/2019	06/02/2028
68333Z-AE-7	ONTARIO (PROVINCE OF)				1.D FE	517,382	83.6830	502,097	474,796	513,017	0	(1,795)	0	(2,570)	2.700	1.547	JD	1,054	6,319	08/16/2021	06/02/2029
69363T-AQ-5	PSP CAPITAL INC				1.A FE	200,551	78.1130	195,284	197,832	199,469	0	(82)	0	(999)	1.500	1.360	MS	878	1,477	08/16/2021	03/15/2028
748148-PR-8	PROVINCE OF QUEBEC	SD	A		1.D FE	14,617,065	109.8690	13,184,292	12,000,000	12,326,560	0	(198,088)	0	0	7.500	5.602	JJ	415,000	900,000	06/10/2009	07/15/2023
74814Z-EV-1	PROVINCE OF QUEBEC				1.D FE	307,419	82.7780	331,113	316,531	323,555	0	(1,692)	0	2,117	2.750	2.117	MS	2,909	8,677	05/15/2017	09/01/2025
74814Z-EV-1	PROVINCE OF QUEBEC	SD			1.D FE	3,196,128	82.7780	3,311,134	3,165,308	3,304,440	0	(34,771)	0	21,204	2.750	1.512	MS	29,095	86,773	03/02/2020	09/01/2025
74814Z-EX-7	PROVINCE OF QUEBEC				1.D FE	755,640	82.4550	824,547	791,327	781,350	0	1,929	0	5,438	2.500	2.790	MS	6,612	19,721	06/01/2018	09/01/2026
74814Z-FB-4	PROVINCE OF QUEBEC				1.D FE	215,958	83.7090	209,272	197,832	213,879	0	(1,007)	0	(1,072)	2.750	1.261	MS	1,818	2,725	08/16/2021	09/01/2027
74814Z-FG-3	PROVINCE OF QUEBEC	SD			1.D FE	3,177,878	78.9020	3,156,066	3,165,308	3,336,558	0	(17,668)	0	22,190	1.900	1.239	MS	20,102	59,952	09/24/2020	09/01/2030
891288-DV-1	CITY OF TORONTO CANADA				1.C FE	192,536	76.5610	191,402	197,832	195,434	0	93	0	2,805	1.600	1.747	JD	260	1,560	08/20/2021	12/02/2030
AL0115-47-0	QUEENSLAND TREASURY CORP		B		1.B FE	1,112,157	76.9200	1,153,804	1,089,450	1,058,348	0	5,294	0	(62,862)	2.750	3.309	FA	10,909	30,971	10/10/2017	08/20/2027
AL0875-83-4	WESTERN AUST TREAS CORP		B		1.B FE	668,921	75.2920	677,627	653,670	648,506	0	2,000	0	(38,451)	2.500	2.822	JJ	7,194	16,981	06/01/2018	07/23/2024
AM2612-60-5	BUNDESOBLIGATION	SD	B		1.A FE	3,897,933	113.8760	3,817,131	3,811,224	3,816,022	0	(18,209)	0	(285,151)	0.000	(0.472)	APR	0	0	02/01/2019	04/08/2022
AM5647-40-0	AUSTRALIAN GOVERNMENT		B		1.A FE	7,849,318	78.3870	8,387,372	7,771,410	7,947,194	0	(22,713)	0	(473,538)	2.750	2.392	MN	24,205	220,849	02/25/2019	11/21/2028
AM7816-75-5	UK TSY 1 1/4% 2027		B		1.D FE	1,965,505	138.9200	1,903,197	1,853,884	1,968,632	0	(20,294)	0	(20,552)	1.250	0.132	JJ	10,264	23,501	11/24/2020	07/22/2027
AM7816-75-5	UK TSY 1 1/4% 2027	SD	B		1.D FE	2,489,641	138.9200	2,361,632	2,300,440	2,414,682	0	(8,578)	0	(66,381)	1.250	0.347	JJ	12,737	2,141	07/30/2021	07/22/2027
AM9619-96-7	NEW S WALES TREASURY CRP		B		1.B FE	1,532,231	77.7910	1,555,822	1,452,600	1,452,629	0	0	0	(86,202)	3.000	3.000	MN	5,056	44,889	07/03/2017	05/20/2027
AN5191-79-5	BPIFRANCE FINANCEMENT SA		B		1.C FE	789,531	120.4420	722,654	682,200	731,526	0	(9,838)	0	(54,517)	1.000	(0.326)	MAY	4,131	7,330	12/07/2020	05/25/2027
AN5191-79-5	BPIFRANCE FINANCEMENT SA	SD	B		1.C FE	526,354	120.4420	481,770	454,800	487,684	0	(6,559)	0	(36,345)	1.000	(0.326)	MAY	2,754	4,886	12/07/2020	05/25/2027
AN7790-41-2	WESTERN AUST TREAS CORP		B		1.B FE	1,072,070	77.5800	1,086,126	1,016,820	1,014,677	0	432	0	(60,212)	3.000	3.048	AO	6,034	32,008	04/03/2018	10/21/2026
A01311-32-0	BUNDESOBLIGATION	SD	B		1.A FE	504,814	114.2530	479,861	477,540	478,488	0	(1,297)	0	(35,640)	0.000	(0.259)	OCT	0	0	12/20/2017	10/07/2022
A02235-42-9	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	399,341	119.6890	371,035	352,470	372,933	0	(3,284)	0	(23,124)	0.500	(0.516)	AUG	671	1,829	02/26/2021	08/15/2027
A02235-42-9	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	16,028,965	119.6890	16,157,958	15,349,500	15,914,143	0	(98,664)	0	(1,195,718)	0.500	(0.144)	AUG	29,227	79,777	10/01/2019	08/15/2027
A03263-31-3	UK TSY 0 3/4% 2023		B		1.D FE	2,983,990	135.8070	2,865,531	2,855,252	2,883,129	0	(15,424)	0	(85,437)	0.750	0.122	JJ	9,485	10,850	02/26/2021	07/22/2023
A09653-49-1	EUROPEAN INVESTMENT BANK		B		1.A FE	287,526	135.3160	270,632	270,640	273,847	0	(1,031)	0	(12,648)	0.875	0.266	DEC	110	2,410	05/24/2021	12/15/2023
A09653-49-1	EUROPEAN INVESTMENT BANK	SD	B		1.A FE	2,756,334	135.3160	2,706,319	2,706,400	2,675,686	0	16,194	0	(27,933)	0.875	1.469	DEC	1,103	23,154	04/13/2018	12/15/2023
AP4899-28-6	QUEENSLAND TREASURY CORP		B		1.B FE	1,382,515	81.6820	1,225,228	1,089,450	1,303,896	0	(24,488)	0	(77,813)	3.500	1.105	FA	13,781	39,378	12/15/2020	08/21/2030
AP4938-47-2	DEXIA CREDIT LOCAL		B		1.D FE	527,226	119.5510	478,204	454,800	488,761	0	(6,300)	0	(36,423)	1.000	(0.277)	OCT	935	4,640	12/07/2020	10/18/2027
AP4938-47-2	DEXIA CREDIT LOCAL	SD	B		1.D FE	527,226	119.5510	478,204	454,800	488,761	0	(6,300)	0	(36,423)	1.000	(0.277)	OCT	935	4,640	12/07/2020	10/18/2027
AP5002-95-5	FMS WERTMANAGEMENT	SD	B		1.A FE	4,102,183	135.9190	4,077,584	4,059,600	4,039,246	0	12,202	0	(41,391)	1.125	1.429	SEP	14,514	46,700	03/07/2018	09/07/2023
AP6181-86-5	NEW S WALES TREASURY CRP		B		1.B FE	3,045,732	78.3970	3,135,873	2,905,200	3,104,062	0	(24,131)	0	(186,644)	3.000	1.987	AO	17,479	91,398	07/17/2019	04/20/2029
AQ5846-49-0	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	103,263	120.1270	96,102	90,960	96,469	0	(811)	0	(5,982)	0.500	(0.473)	FEB	399	0	02/26/2021	02/15/2028
AQ7629-33-2	AUSTRALIAN GOVERNMENT		B		1.A FE	6,903,423	78.7550	7,009,185	6,464,070	7,389,687	0	(102,632)	0	(455,558)	2.750	0.872	MN	20,133	183,697	06/23/2020	11/21/2029
AQ8954-62-2	BUNDESOBLIGATION		B		1.A FE	930,726	114.6710	933,422	925,518	932,980	0	(5,751)	0	(69,964)	0.000	(0.624)	APR	0	0	05/28/2019	04/14/2023
AQ8954-62-2	BUNDESOBLIGATION	SD	B		1.A FE	1,383,511	114.6710	1,387,519	1,375,770	1,386,863	0	(8,548)	0	(104,000)	0.000	(0.624)	APR	0	0	05/28/2019	04/14/2023
AQ8974-89-3	KOMMUNALBANKEN AS		B		1.A FE	321,728	136.0510	340,127	338,300	337,567	0	762	0	(3,402)	1.125	1.366	NOV	334	3,745	01/17/2019	11/30/2022
AR6412-50-6	UK TSY 1 5/8% 2028		B		1.D FE	1,787,630	142.7490	1,834,326	1,738,862	1,836,768	0	(7,432)	0	(5,878)	1.625	0.773	AO	5,512	16,046	11/30/2021	10/22/2028
AR6412-50-6	UK TSY 1 5/8% 2028	SD	B		1.D FE	5,758,867	142.7490	5,654,291	5,360,025	5,727,600	0	(15,132)	0	(22,894)	1.625	0.594	AO	16,989	28,400	11/30/2021	10/22/2028
AR7620-91-7	EXPORT DEVELOPMNT CANADA	SD			1.A FE	1,596,303	136.5640	1,638,763	1,623,840	1,624,715	0	(435)	0	(16,582)	1.375	1.347	DEC	1,468	21,853	07/06/2018	12/08/2023
AS1796-70-3	WESTERN AUST TREAS CORP		B		1.B FE	2,931,400	79.3550	3,055,160	2,796,255	2,972,018	0	(23,813)	0	(178,790)	3.250	2.214	JJ	40,747	94,444	06/21/2019	07/20/2028
AS2566-66-7	BNG BANK NV	SD	B		1.A FE	1,958,252	137.9630	2,069,442	2,029,800	2,044,783	0	(3,786)	0	(21,082)	1.625	1.416	AUG	11,567	33,547	02/15/2019	08/26/2025
AS9049-85-7	AUSTRALIAN GOVERNMENT		B		1.A FE	7,868,382	77.5680	7,679,243	7,190,370	8,131,009	0	(102,064)	0	(494,448)	2.500	0.879	MN	20,359	185,761	06/23/2020	05/21/2030
AS9315-87-8	NORDIC INVESTMENT BANK	SD	B		1.A FE	623,638	136.1290	680,646	676,600	681,585	0	(4,710)	0	(7,505)	1.125	0.350	DEC	355	7,442	05/14/2020	12/15/2022
AS9591-63-5	INTER-AMERICAN DEVEL BK	SD	B		1.A FE	2,056,573	136.2560	2,180,103	2,165,120	2,177,559	0	(5,888)	0	(22,663)	1.250	0.952	DEC	1,261	26,462	06/05/2019	12/15/2023
AT4286-88-2	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	3,658,212	118.5030	3,365,476	3,229,080	3,423,209	0	(30,624)	0	(248,815)	0.250	(0.636)	AUG	3,074	8,376	02/26/2021	08/15/2028
AT6332-76-7	INTL FINANCE CORP		B		1.A FE	1,175,299	77.7130	1,165,690	1,089,450	1,214,243	0	(14,736)	0	(73,874)	3.150	1.525	JD	566	34,991	12/04/2019	06/26/2029
AT6340-23-2	BUNDESOBLIGATION		B		1.A FE	3,717,815	115.0890	3,487,209	3,445,110	3,491,672	0	(23,004)	0	(218,544)	0.000	(0.751)	OCT	0	0	06/29/2021	10/13/2023
AT6340-23-2	BUNDESOBLIGATION	SD	B		1.A FE	15,206,220	115.0890	14,364,769	14,191,351	14,384,819	0	(107,679)	0	(1,053,385)	0.000	(0.758)	OCT	0	0	05/24/2021	10/13/2023
AT6477-61-2	UK TSY 1% 2024		B		1.D FE	254,511	136.4300	260,581	258,461	261,071	0	(4,488)	0	(2,711)	1.000	0.558	AO	504	2,648	12/18/2019	04/22/2024
AT6477-61-2	UK TSY 1% 2024	SD	B		1.D FE	9,891,484	136.4300	10,693,354	9,748,943	10,756,460	0	(57,320)	0	(134,059)	1.000	0.367	AO	20,688	108,692	03/08/2021	04/22/2024
AU1916-18-1	LANDWIRTSCH RENTENBANK	SD	B		1.A FE	960,746	136.7770	1,025,830	1,014,900	1,048,433	0	(8,136)	0	(11,650)	1.375	0.468	SEP	4,397	14,217	05/14/2020	09/08/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
AU2392-78-8	FMS WERTMANAGEMENT		B		1.A FE	134,260	136.4820	136,482	135,320	137,982	0	(793)	0	(1,447)	1.375	0.746	MAR	1,529	1,903	01/17/2020	03/07/2025
AU2392-78-8	FMS WERTMANAGEMENT	SD	B		1.A FE	2,452,107	136.4820	2,456,683	2,435,760	2,514,025	0	(23,576)	0	(26,786)	1.375	0.355	MAR	27,527	34,256	10/23/2020	03/07/2025
AU9250-29-4	QUEENSLAND TREASURY CORP		B		1.B FE	941,275	79.7170	956,607	871,560	974,537	0	(11,853)	0	(59,301)	3.250	1.600	FA	10,237	29,252	01/21/2020	08/21/2029
AW4161-88-0	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	865,768	118.6300	806,684	773,160	810,738	0	(4,759)	0	(50,270)	0.250	(0.421)	FEB	1,695	0	02/26/2021	02/15/2029
AW5666-80-4	JAPAN (10 YEAR ISSUE)		B		1.F FE	9,461,068	0.8790	8,786,323	8,689,607	8,727,304	0	(4,913)	0	(728,850)	0.100	0.038	JD	286	8,938	02/25/2021	12/20/2028
AW7134-66-0	BUNDESOBLIGATION	SD	B		1.A FE	562,923	115.4000	565,459	557,130	564,509	0	(3,241)	0	(42,307)	0.000	(0.581)	APR	0	0	05/31/2019	04/05/2024
AX0795-89-5	KFW		B		1.A FE	1,225,728	136.9590	1,260,020	1,244,944	1,300,801	0	(13,031)	0	(14,425)	1.375	0.234	DEC	797	16,737	07/14/2020	12/15/2025
AX0795-89-5	KFW	SD	B		1.A FE	2,411,486	136.9590	2,478,953	2,449,292	2,559,184	0	(25,637)	0	(28,380)	1.375	0.234	DEC	1,569	32,929	07/14/2020	12/15/2025
AX2380-29-0	WESTERN AUST TREAS CORP		B		1.B FE	1,736,359	77.2880	1,777,619	1,670,490	1,809,245	0	(16,124)	0	(109,401)	2.750	1.580	JJ	20,098	47,694	11/21/2019	07/24/2029
AX6994-81-5	TREASURY CORP VICTORIA		B		1.C FE	1,692,272	75.7680	1,742,655	1,670,490	1,805,880	0	(15,026)	0	(109,412)	2.500	1.400	AO	8,146	43,760	02/11/2020	10/22/2029
AX8262-11-2	UK TSY 0 7/8% 2029	SD	B		1.D FE	1,971,999	135.5090	1,897,132	1,894,480	1,988,212	0	(11,693)	0	(20,592)	0.875	0.235	AO	3,233	18,570	08/28/2020	10/22/2029
AZ0522-52-6	INTL BK RECON & DEVELOP		B		1.A FE	335,723	134.7230	350,280	351,832	352,471	0	(203)	0	(3,607)	0.875	0.812	DEC	160	3,020	10/22/2019	12/13/2024
AZ0522-52-6	INTL BK RECON & DEVELOP	SD	B		1.A FE	852,220	134.7230	889,173	893,112	894,735	0	(515)	0	(9,157)	0.875	0.812	DEC	407	7,665	10/22/2019	12/13/2024
AZ2780-84-1	UK TSY 0 5/8% 2025	SD	B		1.D FE	3,192,430	135.0900	3,040,875	3,046,053	3,080,696	0	(7,676)	0	(104,058)	0.625	0.292	JD	1,308	19,289	05/13/2021	06/07/2025
AZ3212-98-4	BUNDESOBLIGATION		B		1.A FE	2,007,331	115.6870	1,997,923	1,963,599	1,999,135	0	(8,358)	0	(110,957)	0.000	(0.640)	OCT	0	0	10/18/2021	10/18/2024
AZ3212-98-4	BUNDESOBLIGATION	SD	B		1.A FE	3,300,193	115.6870	3,250,818	3,194,970	3,248,529	0	(6,715)	0	(106,397)	0.000	(0.594)	OCT	0	0	10/18/2021	10/18/2024
AZ4612-35-6	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	560,917	116.4490	558,956	545,760	572,648	0	(3,528)	0	(42,981)	0.000	(0.632)	AUG	0	0	03/10/2020	08/15/2029
AZ8065-73-4	LANDWIRTSCH RENTENBANK		B		1.A FE	497,061	133.7020	508,066	514,216	516,063	0	(350)	0	(5,280)	0.875	0.801	DEC	210	4,399	01/17/2020	12/15/2026
AZ8065-73-4	LANDWIRTSCH RENTENBANK	SD	B		1.A FE	2,393,742	133.7020	2,446,739	2,476,356	2,485,249	0	(1,686)	0	(25,429)	0.875	0.801	DEC	1,009	21,186	01/17/2020	12/15/2026
BG0532-62-5	INTL BK RECON & DEVELOP		B		1.A FE	913,101	134.0830	938,582	947,240	947,134	0	12	0	(9,658)	1.000	1.001	DEC	285	9,245	02/13/2020	12/21/2029
BG0532-62-5	INTL BK RECON & DEVELOP	SD	B		1.A FE	3,737,669	134.0830	3,834,779	3,870,152	3,884,511	0	(800)	0	(15,679)	1.000	0.952	DEC	1,166	37,772	12/08/2021	12/21/2029
BG0696-66-9	TREASURY CORP VICTORIA		B		1.C FE	1,173,807	69.8540	1,047,811	1,089,450	1,110,488	0	(2,160)	0	(61,159)	1.500	1.269	MN	1,896	16,833	01/27/2021	11/20/2030
BH2956-14-3	UK TSY 0 3/8% 2030		B		1.D FE	1,757,151	129.1630	1,763,074	1,847,118	1,782,059	0	685	0	24,222	0.375	0.790	AO	1,351	0	12/08/2021	10/22/2030
BH2956-14-3	UK TSY 0 3/8% 2030	SD	B		1.D FE	6,760,824	129.1630	6,703,557	7,023,108	6,827,977	0	3,719	0	59,271	0.375	0.699	AO	5,137	6,342	12/08/2021	10/22/2030
BH5279-48-5	JAPAN (10 YEAR ISSUE)		B		1.F FE	6,009,596	0.8780	5,616,128	5,561,349	5,606,987	0	(5,945)	0	(642,675)	0.100	0.000	MS	1,569	5,895	05/26/2020	03/20/2030
BH9898-01-7	CPPIB CAPITAL INC				1.A FE	622,935	134.2270	644,288	649,536	665,083	0	(1,759)	0	(6,929)	1.125	0.813	DEC	360	7,137	07/10/2020	12/14/2029
BH9898-01-7	CPPIB CAPITAL INC	SD			1.A FE	5,143,843	134.2270	5,114,034	5,155,692	5,256,826	0	(9,207)	0	(76,914)	1.125	0.871	DEC	2,860	56,651	07/08/2021	12/14/2029
BJ3916-12-6	AUSTRALIAN GOVERNMENT		B		1.A FE	949,749	68.6110	891,939	944,190	892,113	0	3,779	0	(61,415)	1.000	1.665	JD	285	9,484	05/03/2021	12/21/2030
BJ7899-48-4	FRANCE (GOVT OF)	SD	B		1.C FE	112,221	112.5520	101,296	102,330	104,874	0	(282)	0	(7,065)	0.000	(0.276)	NOV	0	0	01/29/2021	11/25/2030
BJ8830-26-4	UK TSY 0 1/8% 2028	SD	B		1.D FE	1,768,078	129.9880	1,728,846	1,799,756	1,792,540	0	1,163	0	(18,253)	0.125	0.191	JJ	941	2,602	11/24/2020	01/31/2028
BJ9482-80-0	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	3,363,494	116.2090	3,207,378	3,138,120	3,210,214	0	(4,487)	0	(148,794)	0.000	(0.263)	AUG	0	0	06/29/2021	08/15/2030
BJ9482-80-0	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	7,112,409	116.2090	6,542,587	6,401,310	6,708,399	0	(37,765)	0	(493,266)	0.000	(0.542)	AUG	0	0	05/07/2021	08/15/2030
BK3064-63-5	BUNDESOBLIGATION		B		1.A FE	6,153,905	116.0310	5,847,955	5,730,480	5,863,256	0	(18,886)	0	(271,762)	0.000	(0.605)	OCT	0	0	06/29/2021	10/10/2025
BK3064-63-5	BUNDESOBLIGATION	SD	B		1.A FE	10,293,336	116.0310	9,711,782	9,516,690	9,785,768	0	(61,132)	0	(573,719)	0.000	(0.736)	OCT	0	0	11/30/2021	10/10/2025
BK3409-98-8	JAPAN (10 YEAR ISSUE)		B		1.F FE	4,567,811	0.8770	4,211,762	4,171,011	4,196,494	0	(3,274)	0	(480,895)	0.100	0.028	JD	137	4,290	09/17/2020	06/20/2030
BK4340-16-6	NEDER WATERSCHAPSBANK		B		1.A FE	1,157,438	130.7800	1,203,176	1,244,944	1,241,975	0	695	0	(12,608)	0.250	0.311	DEC	145	3,043	07/10/2020	12/15/2025
BK4340-16-6	NEDER WATERSCHAPSBANK	SD	B		1.A FE	3,157,794	130.7800	3,282,578	3,396,532	3,388,432	0	1,896	0	(34,398)	0.250	0.311	DEC	395	8,302	07/10/2020	12/15/2025
BK7057-90-8	INTL FINANCE CORP		B		1.A FE	550,847	66.3980	531,187	581,040	551,924	0	696	0	380	1.250	1.851	FA	2,921	0	10/01/2021	02/06/2031
BM0149-82-3	NEW S WALES TREASURY CRP		B		1.B FE	1,521,037	68.4400	1,368,800	1,452,600	1,460,595	0	(880)	0	(86,690)	1.250	1.185	MN	2,107	18,704	12/15/2020	11/20/2030
BM0350-80-1	EUROPEAN UNION		B		1.C FE	472,105	113.3750	442,162	443,430	452,779	0	(1,123)	0	(33,727)	0.000	(0.238)	OCT	0	0	10/20/2020	10/04/2030
BM0350-80-1	EUROPEAN UNION	SD	B		1.C FE	41,158	113.3750	38,547	38,658	39,473	0	(98)	0	(2,940)	0.000	(0.238)	OCT	0	0	10/20/2020	10/04/2030
BM0395-52-5	ASIAN DEVELOPMENT BANK		B		1.A FE	902,898	128.9990	902,994	947,240	944,225	0	490	0	(9,602)	0.250	0.305	OCT	422	2,405	10/20/2020	10/28/2027
BM0395-52-5	ASIAN DEVELOPMENT BANK	SD	B		1.A FE	2,386,230	128.9990	2,386,485	2,503,420	2,495,452	0	1,296	0	(25,376)	0.250	0.305	OCT	1,115	6,357	10/20/2020	10/28/2027
BM3107-73-7	UK TSY 0 1/4% 2031		B		1.D FE	24,657	126.4290	24,022	25,711	23,859	0	119	0	(917)	0.250	1.042	JJ	27	33	05/13/2021	07/31/2031
BM3107-73-7	UK TSY 0 1/4% 2031	SD	B		1.D FE	93,522	126.4290	88,501	94,724	91,167	0	152	0	(2,506)	0.250	0.655	JJ	99	0	07/30/2021	07/31/2031
BN2612-61-0	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	495,411	115.9040	463,614	454,800	462,420	0	(578)	0	(32,413)	0.000	(0.182)	FEB	0	0	05/24/2021	02/15/2031
BN2612-61-0	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	467,265	115.9040	428,843	420,690	439,505	0	(2,016)	0	(25,744)	0.000	(0.478)	FEB	0	0	02/03/2021	02/15/2031
BN3328-83-6	SWEDISH EXPORT CREDIT		B		1.B FE	1,224,198	130.2310	1,172,076	1,217,880	1,216,099	0	438	0	(8,538)	0.125	0.162	DEC	75	1,369	01/05/2021	12/15/2025
BN3328-83-6	SWEDISH EXPORT CREDIT	SD	B		1.B FE	2,448,396	130.2310	2,344,151	2,435,760	2,432,197	0	877	0	(17,075)	0.125	0.162	DEC	152	2,739	01/05/2021	12/15/2025
BN3329-25-5	BUNDESOBLIGATION		B		1.A FE	946,058	116.1140	888,271	869,805	891,488	0	(3,606)	0	(50,965)	0.000	(0.575)	APR	0	0	04/30/2021	04/10/2026
BN3329-25-5	BUNDESOBLIGATION	SD	B		1.A FE	238,679	116.1140	224,100	219,441	224,911	0	(910)	0	(12,858)	0.000	(0.575)	APR	0	0	04/30/2021	04/10/2026
BN5827-47-0	EUROPEAN INVESTMENT BANK		B		1.A FE	1,094,723	66.7690	1,001,542	1,089,450	1,028,256	0	4,321	0	(70,787)	1.300	1.980	JJ	6,081	7,200	05/03/2021	01/27/2031
BN7190-42-2	DEXIA CREDIT LOCAL	SD	B		1.D FE	681,446	129.1090	645,544	676,600	674,672	0	356	0	(7,130)	0.250	0.308	DEC	102	1,414	01/25/2021	12/10/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BN7190-42-2	DEXIA CREDIT LOCAL		B		1.D FE	817,735	129.1090	774,653	811,920	809,607	0	428	0	(8,556)	0.250	0.308	DEC	122	1,696	01/25/2021	12/10/2026
BN8761-59-3	INTL DEVELOPMENT ASSOC	SD	B		1.A FE	3,747,446	130.0340	3,575,946	3,721,300	3,716,585	0	724	0	(31,585)	0.375	0.397	SEP	3,861	8,644	02/03/2021	09/22/2027
B02212-56-7	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	330,275	113.2520	317,106	318,360	320,401	0	(39)	0	(9,835)	0.000	(0.044)	MAY	0	0	09/23/2021	05/15/2036
B02326-78-9	UNITED KINGDOM GILT		B		1.D FE	814,231	132.4920	821,449	838,984	828,677	0	177	0	14,269	0.375	0.635	AO	614	0	11/30/2021	10/22/2026
B02326-78-9	UNITED KINGDOM GILT	SD	B		1.D FE	6,446,408	132.4920	6,425,853	6,563,020	6,478,395	0	4,220	0	27,767	0.375	0.648	AO	4,801	15,981	09/30/2021	10/22/2026
B06333-29-4	GRAND DUCHY OF LUXEMBOUR	SD	B		1.A FE	649,569	112.1880	617,033	625,350	629,315	0	(329)	0	(19,926)	0.000	(0.068)	MAR	0	0	03/31/2021	03/24/2031
BP1531-86-5	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	873,367	116.4040	838,107	818,640	846,284	0	(1,107)	0	(25,977)	0.000	(0.482)	NOV	0	0	09/23/2021	11/15/2028
BP1725-80-6	JAPAN (20 YEAR ISSUE)		B		1.F FE	175,646	0.8730	174,645	173,792	175,324	0	(1)	0	(321)	0.500	0.452	MS	245	0	12/27/2021	03/20/2041
BP9803-66-2	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	662,211	115.6090	635,850	625,350	642,696	0	(491)	0	(19,024)	0.000	(0.284)	AUG	0	0	10/29/2021	08/15/2031
BP9803-66-2	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	304,080	115.6090	300,583	295,620	298,538	0	(60)	0	(5,482)	0.000	(0.102)	AUG	0	0	10/29/2021	08/15/2031
B00597-93-1	EUROPEAN UNION		B		1.C FE	180,110	112.8430	169,060	170,344	168,958	0	82	0	(11,234)	0.000	0.086	JUL	0	0	06/15/2021	07/04/2031
B00597-93-1	EUROPEAN UNION	SD	B		1.C FE	75,395	112.8430	70,769	71,307	70,727	0	34	0	(4,703)	0.000	0.086	JUL	0	0	06/15/2021	07/04/2031
B02520-40-2	UNITED KINGDOM GILT		B		1.D FE	1,065,593	133.2360	1,039,241	1,055,496	1,052,322	0	284	0	(13,555)	0.250	0.348	JJ	1,316	0	09/22/2021	01/31/2025
B02520-40-2	UNITED KINGDOM GILT	SD	B		1.D FE	3,920,326	133.2360	3,823,875	3,883,684	3,871,985	0	1,047	0	(49,389)	0.250	0.348	JJ	4,841	0	09/22/2021	01/31/2025
B03124-92-3	BUNDESOBLIGATION		B		1.A FE	1,450,606	116.1470	1,393,762	1,364,400	1,405,131	0	(2,345)	0	(43,130)	0.000	(0.615)	OCT	0	0	09/23/2021	10/09/2026
B03124-92-3	BUNDESOBLIGATION	SD	B		1.A FE	1,343,977	116.1470	1,335,688	1,307,550	1,347,080	0	(688)	0	3,791	0.000	(0.622)	OCT	0	0	11/30/2021	10/09/2026
B03480-89-5	JAPAN (10 YEAR ISSUE)		B		1.F FE	3,818,893	0.8730	3,753,719	3,736,531	3,749,393	0	(329)	0	(69,171)	0.100	0.063	JD	123	1,892	11/02/2021	06/20/2031
BR1814-18-4	UNITED KINGDOM GILT		B		1.D FE	353,663	131.8420	355,974	365,364	362,472	0	23	0	8,786	0.500	0.614	JJ	601	0	12/08/2021	01/31/2029
BR1814-18-4	UNITED KINGDOM GILT	SD	B		1.D FE	916,895	131.8420	922,896	947,240	939,734	0	61	0	22,778	0.500	0.615	JJ	1,557	0	12/08/2021	01/31/2029
BS2396-11-4	BUNDESSCHATZANWEISUNGEN		B		1.A FE	387,529	115.0550	391,188	386,580	391,929	0	(82)	0	4,481	0.000	(0.701)	DEC	0	0	12/17/2021	12/15/2023
EC0551-77-9	EUROPEAN BK RECON & DEV	SD	B		1.A FE	2,193,335	175.7290	2,108,751	1,623,840	2,196,170	0	(77,421)	0	(26,891)	5.625	0.450	DEC	6,089	89,532	09/30/2020	12/07/2028
EC1243-19-4	BK NEDERLANDSE GEMEENTEN	SD	B		1.A FE	1,910,957	170.8740	1,794,177	1,420,860	1,847,680	0	(28,595)	0	(34,682)	5.200	0.739	DEC	4,926	72,421	07/08/2021	12/07/2028
EC2472-01-6	EUROPEAN INVESTMENT BANK (GBP)		B		1.A FE	5,703,860	154.4390	5,204,607	4,560,284	5,314,681	0	(143,711)	0	(245,468)	5.500	0.418	APR	179,350	0	05/24/2021	04/15/2025
EC2692-61-3	INTL BK RECON & DEVELOP	SD	B		1.A FE	350,795	194.2090	330,155	230,044	339,640	0	(4,781)	0	(6,375)	5.750	0.935	JUN	7,496	0	07/08/2021	06/07/2032
EC3022-80-2	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	322,646	174.1200	313,416	204,660	310,955	0	(4,076)	0	(8,711)	5.500	(0.203)	JAN	11,164	2,015	09/30/2021	01/04/2031
EC3022-80-2	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	1,077,176	174.1200	1,044,721	682,200	1,047,582	0	(10,246)	0	(19,348)	5.500	(0.344)	JAN	37,213	0	09/30/2021	01/04/2031
EC4532-73-4	UNITED KINGDOM TREASURY BOND		B		1.D FE	1,816,947	153.3450	1,717,460	1,515,584	1,757,035	0	(74,972)	0	(19,675)	5.000	(0.010)	MS	24,283	77,498	11/24/2020	03/07/2025
EC4532-73-4	UNITED KINGDOM TREASURY BOND	SD	B		1.D FE	601,432	153.3450	567,375	500,684	573,335	0	(22,093)	0	(6,643)	5.000	0.402	MS	8,022	25,602	01/31/2020	03/07/2025
EC4817-64-8	KFW		B		1.A FE	2,004,742	155.6990	1,992,950	1,732,096	1,993,466	0	(67,622)	0	(27,252)	5.500	1.049	JUN	51,073	98,011	07/30/2019	06/18/2025
EC4817-64-8	KFW	SD	B		1.A FE	2,865,183	155.6990	2,880,435	2,503,420	2,914,719	0	(106,863)	0	(41,121)	5.500	0.695	JUN	73,816	141,656	05/14/2020	06/18/2025
EC4818-72-9	KFW		B		1.A FE	3,556,505	179.4910	3,302,637	2,489,888	3,353,988	0	(103,127)	0	(99,390)	6.000	0.829	DEC	9,960	146,435	02/26/2021	12/07/2028
EC4818-72-9	KFW	SD	B		1.A FE	1,769,008	179.4910	1,794,912	1,353,200	1,845,431	0	(62,600)	0	(26,191)	6.000	0.623	DEC	5,413	79,584	05/14/2020	12/07/2028
EC8300-62-5	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	165,783	184.7700	166,293	97,180	165,419	0	(4,641)	0	(12,802)	4.750	(0.133)	JUL	2,410	5,072	02/25/2021	07/04/2034
EC8300-62-5	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	738,061	184.7700	702,128	414,036	723,021	0	(24,737)	0	(53,690)	4.750	(0.485)	JUL	10,177	21,416	02/25/2021	07/04/2034
ED3984-87-6	TREASURY CORP VICTORIA		B		1.C FE	2,137,181	75.9250	1,898,131	1,815,750	1,846,456	0	(37,462)	0	(111,916)	6.000	3.807	AO	22,747	113,663	10/23/2012	10/17/2022
ED7761-01-5	NETWORK RAIL INFRA FIN	SD	B		1.D FE	979,177	145.8060	947,739	879,580	943,580	0	(29,036)	0	(11,464)	4.750	1.151	JAN	39,376	42,401	02/11/2019	01/22/2024
ED7761-01-5	NETWORK RAIL INFRA FIN		B		1.D FE	376,607	145.8060	364,515	338,300	362,915	0	(11,168)	0	(4,409)	4.750	1.151	JAN	15,145	16,308	02/11/2019	01/22/2024
EF2711-53-1	WESTERN AUST TREAS CORP		B		1.B FE	906,204	79.4910	794,906	726,300	768,124	0	(22,474)	0	(46,988)	6.000	2.679	AO	9,218	45,519	04/01/2015	10/16/2023
EF7785-08-4	JAPAN (30 YEAR ISSUE)		B		1.F FE	2,362,219	1.1450	2,174,896	1,651,025	2,159,668	0	(28,612)	0	(195,630)	2.500	0.352	MS	11,648	34,233	07/15/2021	09/20/2036
EG1209-04-8	BUNDESREPUB. DEUTSCHLAND (EUR)	SD	B		1.A FE	964,430	199.9140	859,631	488,910	887,121	0	(23,617)	0	(65,447)	4.250	(0.283)	JUL	10,304	21,683	02/25/2021	07/04/2039
EG7965-14-8	NEW S WALES TREASURY CRP		B		1.A FE	1,032,034	78.0960	937,154	871,560	897,003	0	(18,261)	0	(54,372)	6.000	3.731	MN	8,812	54,842	05/02/2013	05/01/2023
EG8729-49-3	UK TSY 4 3/4% 2030	SD	B		1.D FE	10,650,179	179.8810	10,280,192	7,733,538	10,744,286	0	(314,214)	0	(130,471)	4.750	0.324	JD	25,230	372,500	11/09/2020	12/07/2030
EH7282-00-5	UNITED KINGDOM TREASURY BOND	SD	B		1.D FE	3,838,163	136.2400	3,814,725	3,788,960	3,814,343	0	(133,088)	0	(48,457)	4.000	0.264	MS	48,566	155,031	03/02/2020	03/07/2022
EH7282-00-5	UNITED KINGDOM TREASURY BOND		B		1.D FE	2,809,137	136.2400	2,724,804	2,706,400	2,725,946	0	(107,459)	0	(30,317)	4.000	(0.022)	MS	34,690	110,712	11/24/2020	03/07/2022
EI2142-81-4	AUSTRALIAN GOVERNMENT		B		1.A FE	2,440,229	74.7890	2,094,098	2,033,640	2,060,410	0	(48,431)	0	(125,298)	5.750	3.250	JJ	54,019	122,789	07/16/2013	07/15/2022
EI4355-66-1	TREASURY CORP VICTORIA		B		1.C FE	2,708,370	81.7400	2,493,069	2,215,215	2,377,373	0	(52,681)	0	(143,238)	5.500	2.898	JD	5,021	124,085	07/03/2017	12/17/2024
EI6132-56-3	JAPAN (20 YEAR ISSUE)		B		1.F FE	7,374,492	1.0420	6,667,501	5,561,349	6,682,754	0	(128,322)	0	(772,918)	2.200	0.011	MS	34,526	128,699	05/07/2020	03/20/2031
EI6342-26-1	QUEENSLAND TREASURY CORP		B		1.B FE	4,273,631	74.9590	3,897,881	3,776,760	3,811,791	0	(61,035)	0	(230,017)	6.000	4.283	JJ	100,987	235,201	08/23/2013	07/21/2022
EI6730-58-0	SWITZERLAND		B		1.A FE	577,526	110.7460	553,730	547,705	554,015	0	(15,955)	0	(17,702)	2.000	(0.856)	MAY	6,572	11,146	10/21/2020	05/25/2022
EI6831-48-7	AUSTRALIAN GOVERNMENT		B		1.A FE	5,352,677	77.4420	4,878,829	4,575,690	4,709,899	0	(99,340)	0	(285,730)	5.500	3.178	AO	49,779	264,068	02/05/2019	04/21/2023
EI6973-79-2	TREASURY CORP VICTORIA		B		1.C FE	3,093,217	86.1460	2,928,954	2,469,420	2,756,706	0	(56,036)	0	(164,836)	5.500	2.921	MN	16,883	140,942	11/01/2017	11/17/2026
EI7258-66-4	QUEENSLAND TREASURY CORP		B		1.B FE	2,759,327	81.2870	2,682,463	2,396,790	2,507,305	0	(40,266)	0	(151,307)	5.750	3.839	JJ	61,043	143,479	11/04/2014	07/22/2024
EI8492-65-0	AUSTRALIAN GOVERNMENT		B		1.A FE	7,966,499	85.1300	7,576,601	6,464,070	7,155,604	0	(125,005)	0	(427,006)	4.750	2.578	AO	60,734	322,178	10/19/2018	04/21/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
EI8900-59-5	NORTHERN TERRITORY TREAS		B		1.D FE	411,502	80.5100	402,548	363,150	376,212	0	(5,530)	0	(22,671)	6.000	4.270	MS	6,501	22,626	06/16/2014	03/15/2024
EJ1148-02-6	NEW S WALES TREASURY CRP		B		1.B FE	2,918,985	80.0560	2,801,949	2,542,050	2,661,354	0	(42,698)	0	(160,601)	5.000	3.125	FA	46,282	131,390	05/01/2015	08/20/2024
EJ1202-41-9	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	760,425	115.1170	702,212	693,570	702,008	0	(14,889)	0	(43,528)	1.750	(0.648)	JUL	6,019	12,666	02/26/2021	07/04/2022
EJ2136-27-7	JAPAN (20 YEAR ISSUE)		B		1.F FE	2,184,095	1.0010	2,001,442	1,737,921	2,018,743	0	(28,956)	0	(232,955)	1.600	0.017	MS	7,847	29,250	01/28/2020	03/20/2032
EJ2373-49-0	UNITED KINGDOM TREASURY BOND		B		1.D FE	80,660	136.6600	81,996	81,192	81,886	0	(977)	0	(886)	1.750	0.488	MS	455	1,453	12/03/2019	09/07/2022
EJ2445-69-4	AUSTRALIAN GOVERNMENT		B		1.A FE	4,588,956	76.1300	4,796,193	4,575,690	4,587,165	0	(5,143)	0	(272,533)	2.750	2.601	AO	24,890	132,034	06/06/2016	04/21/2024
EJ3163-64-3	EUROPEAN INVESTMENT BANK		B		1.A FE	3,071,786	74.8410	2,619,430	2,542,050	2,577,613	0	(59,906)	0	(150,547)	5.000	2.781	FA	45,591	131,259	01/22/2018	08/22/2022
EJ3696-99-8	QUEENSLAND TREASURY CORP		B		1.B FE	2,019,243	76.7600	2,072,513	1,961,010	1,977,053	0	(10,087)	0	(117,953)	4.250	3.639	JJ	37,142	86,504	06/06/2016	07/21/2023
EJ3938-53-1	AUSTRALIAN GOVERNMENT		B		1.A FE	1,608,490	81.1020	1,622,046	1,452,600	1,623,713	0	(21,085)	0	(98,565)	3.250	1.536	AO	9,338	49,537	07/17/2019	04/21/2029
EJ5066-25-7	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	239,350	116.5140	221,377	216,030	221,375	0	(4,248)	0	(13,726)	1.500	(0.686)	FEB	2,841	0	02/26/2021	02/15/2023
EJ5066-25-7	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	516,492	116.5140	477,708	466,170	477,704	0	(9,168)	0	(29,620)	1.500	(0.686)	FEB	6,130	0	02/26/2021	02/15/2023
EJ6685-29-5	NEW S WALES TREASURY CRP		B		1.B FE	1,257,949	76.0520	1,368,929	1,307,340	1,300,068	0	5,309	0	(76,816)	4.000	4.446	AO	10,487	54,839	08/06/2013	04/20/2023
EJ6775-78-1	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	379,877	117.0670	351,200	341,100	351,376	0	(6,714)	0	(21,787)	1.500	(0.685)	MAY	3,238	5,463	02/26/2021	05/15/2023
EJ6775-78-1	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	202,601	117.0670	187,307	181,920	187,401	0	(3,581)	0	(11,620)	1.500	(0.685)	MAY	1,727	2,906	02/26/2021	05/15/2023
EJ6791-30-9	AUSTRALIAN GOVERNMENT		B		1.A FE	6,456,794	77.6580	6,367,970	5,955,660	6,121,074	0	(48,127)	0	(365,788)	3.250	2.380	AO	38,286	203,100	03/28/2019	04/21/2025
EJ7072-18-8	UNITED KINGDOM TREASURY BOND		B		1.D FE	1,122,104	139.0280	1,056,611	1,028,432	1,065,157	0	(18,928)	0	(38,019)	2.250	0.121	MS	7,415	11,831	02/25/2021	09/07/2023
EJ7072-18-8	UNITED KINGDOM TREASURY BOND	SD	B		1.D FE	4,273,115	139.0280	4,143,027	4,032,536	4,183,609	0	(82,931)	0	(93,583)	2.250	0.022	MS	29,074	71,614	02/25/2021	09/07/2023
EJ7493-44-2	SWITZERLAND		B		1.A FE	613,142	117.3070	586,537	547,705	592,845	0	(12,991)	0	(18,849)	1.500	(0.771)	JUL	3,583	8,157	10/21/2020	07/24/2025
EJ8955-97-7	WESTERN AUST TREAS CORP		B		1.B FE	2,236,540	81.8310	2,209,450	1,961,010	2,074,169	0	(29,422)	0	(124,926)	5.000	3.269	JJ	43,164	101,885	10/22/2015	07/23/2025
EK1093-96-3	UK TSY 2 3/4% 2024		B		1.D FE	421,908	142.6410	399,394	378,896	405,081	0	(8,086)	0	(8,741)	2.750	0.164	MS	3,339	5,328	03/08/2021	09/07/2024
EK1093-96-3	UK TSY 2 3/4% 2024	SD	B		1.D FE	3,160,394	142.6410	2,995,457	2,841,720	3,056,034	0	(74,968)	0	(41,067)	2.750	(0.063)	MS	25,042	79,946	01/28/2021	09/07/2024
EK1150-60-7	AUSTRALIAN GOVERNMENT		B		1.A FE	8,352,208	81.6490	8,001,621	7,117,740	7,716,490	0	(131,304)	0	(465,838)	4.250	2.186	AO	59,836	317,415	10/19/2018	04/21/2026
EK1576-27-2	QUEENSLAND TREASURY CORP		B		1.B FE	2,905,201	81.1690	2,840,919	2,542,050	2,697,428	0	(40,781)	0	(162,622)	4.750	2.927	JJ	53,811	125,328	05/02/2016	07/21/2025
EK1791-48-3	SOUTH AUST GOVT FIN AUTH		B		1.B FE	409,062	77.3700	386,849	363,150	375,858	0	(6,504)	0	(22,711)	4.250	2.340	MN	1,791	15,898	06/06/2016	11/20/2023
EK2751-31-2	AUST CAPITAL TERRITORY		B		1.A FE	1,427,751	77.6230	1,552,452	1,452,600	1,446,880	0	2,225	0	(85,721)	4.000	4.175	MN	6,420	59,868	06/16/2014	05/22/2024
EK3087-44-3	TASMANIAN PUBLIC FINANCE		B		1.B FE	399,960	77.7160	388,578	363,150	374,238	0	(4,322)	0	(22,478)	4.000	2.700	JD	838	14,926	04/15/2015	06/11/2024
EK4579-51-3	NEW S WALES TREASURY CRP		B		1.B FE	4,091,234	80.3980	4,019,889	3,631,500	3,903,526	0	(57,729)	0	(235,924)	4.000	2.202	MN	16,853	149,630	03/28/2019	05/20/2026
EK4996-81-6	JAPAN (20 YEAR ISSUE)		B		1.F FE	1,101,669	0.9980	998,340	868,961	1,012,136	0	(11,688)	0	(110,745)	1.400	0.095	MS	3,433	12,154	03/18/2021	09/20/2034
EK7372-93-2	DEXIA CREDIT LOCAL		B		1.D FE	1,261,605	139.2610	1,253,345	1,217,880	1,284,332	0	(20,398)	0	(14,085)	2.125	0.360	FEB	22,902	26,423	10/23/2020	02/12/2025
EK7372-93-2	DEXIA CREDIT LOCAL	SD	B		1.D FE	1,952,050	139.2610	1,949,647	1,894,480	1,981,139	0	(26,594)	0	(21,452)	2.125	0.637	FEB	35,625	41,103	10/23/2020	02/12/2025
EK7896-93-0	JAPAN (30 YEAR ISSUE)		B		1.F FE	238,069	1.0480	209,552	173,792	219,412	0	(2,012)	0	(25,233)	1.500	0.325	MS	736	2,742	10/31/2019	03/20/2045
EK7993-07-5	UK TSY 2% 2025	SD	B		1.D FE	4,666,673	141.5850	4,502,413	4,303,176	4,580,280	0	(32,316)	0	(71,086)	2.000	0.241	MS	27,578	14,946	09/22/2021	09/07/2025
JK0309-16-7	UK TSY 1 1/2% 2026	SD	B		1.D FE	3,553,238	139.9800	3,423,540	3,309,559	3,458,253	0	(18,064)	0	(88,825)	1.500	0.497	JJ	21,989	16,242	10/29/2021	07/22/2026
JK0309-16-7	UK TSY 1 1/2% 2026		B		1.D FE	2,284,981	139.9800	2,169,697	2,097,460	2,200,484	0	(19,289)	0	(65,208)	1.500	0.411	JJ	13,936	15,941	02/26/2021	07/22/2026
JK7100-14-8	NEW S WALES TREASURY CRP		B		1.B FE	2,043,371	78.0750	2,186,102	2,033,640	2,039,142	0	(719)	0	(121,147)	3.000	2.956	MS	17,359	63,088	12/21/2018	03/20/2028
JK7580-04-2	INTL BK RECON & DEVELOP		B		1.A FE	856,941	76.7820	767,815	726,300	806,342	0	(17,037)	0	(48,154)	3.000	0.662	AO	4,430	22,718	12/15/2020	10/19/2026
JK9195-18-7	QUEENSLAND TREASURY CORP		B		1.B FE	3,341,920	79.3090	3,648,217	3,340,980	3,363,368	0	(3,016)	0	(199,785)	3.250	3.136	JJ	48,390	112,701	12/03/2018	07/21/2028
JV3198-66-2	AUSTRALIAN GOVERNMENT		B		1.A FE	8,952,106	78.0210	9,128,410	8,497,710	8,612,966	0	(18,266)	0	(512,183)	2.750	2.503	MN	26,467	241,489	03/28/2019	11/21/2027
LW0207-67-7	AUSTRALIAN GOVERNMENT		B		1.A FE	7,598,317	75.9800	7,977,944	7,626,150	7,477,127	0	21,887	0	(443,348)	2.250	2.585	MN	19,434	177,317	03/28/2019	05/21/2028
LW2811-89-8	WESTERN AUST TREAS CORP		B		1.B FE	1,155,555	78.0210	1,170,309	1,089,450	1,078,410	0	1,840	0	(64,027)	3.000	3.193	AO	6,465	34,295	01/02/2018	10/21/2027
LW3164-86-7	JAPAN (10 YR ISSUE)		B		1.F FE	3,404,855	0.8760	3,154,724	3,128,259	3,140,666	0	(3,000)	0	(359,941)	0.100	0.011	JD	103	3,231	02/19/2018	06/20/2026
LW7430-65-2	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	410,319	116.2630	441,799	432,060	429,560	0	495	0	(31,893)	0.000	0.117	AUG	0	0	10/17/2019	08/15/2026
QJ3692-60-6	QUEENSLAND TREASURY CORP		B		1.B FE	2,457,192	78.1800	2,501,772	2,324,160	2,365,600	0	(8,548)	0	(140,793)	3.250	2.829	JJ	33,662	78,400	04/28/2017	07/21/2026
QZ4986-49-8	EUROPEAN INVESTMENT BANK		B		1.A FE	3,955,954	135.0240	4,253,245	4,262,580	4,229,995	0	6,438	0	(42,971)	1.000	1.170	SEP	11,912	43,020	10/22/2019	09/21/2026
QZ4986-49-8	EUROPEAN INVESTMENT BANK	SD	B		1.A FE	2,630,096	135.0240	2,700,473	2,706,400	2,623,628	0	17,170	0	(27,035)	1.000	1.680	SEP	7,563	27,314	03/07/2018	09/21/2026
QZ7705-79-6	INTL BK RECON & DEVELOP		B		1.A FE	176,168	134.6470	188,506	189,448	187,063	0	1,150	0	(1,847)	0.625	1.282	DEC	55	1,158	01/17/2019	12/15/2023
Z00255-64-6	BUNDESSCHATZANWEISUNGEN	SD	B		1.A FE	4,780,700	114.2330	4,535,060	4,513,890	4,538,854	0	(37,051)	0	(338,811)	0.000	(0.776)	SEP	0	0	12/10/2020	09/16/2022
Z01145-56-4	AUSTRALIAN GOVERNMENT		B		1.A FE	3,327,200	68.0990	3,404,967	3,631,500	3,402,898	0	1,670	0	74,027	1.000	1.694	MN	4,113	0	12/01/2021	11/21/2031
Z02919-92-6	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	1,240,524	116.7620	1,226,000	1,193,850	1,247,645	0	(451)	0	7,571	0.000	(0.510)	AUG	0	0	12/02/2021	08/15/2030
Z02919-92-6	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	224,476	116.7620	221,848	216,030	225,764	0	(82)	0	1,370	0.000	(0.510)	AUG	0	0	12/02/2021	08/15/2030
Z07395-35-3	JAPAN (10 YEAR ISSUE)		B		1.F FE	1,433,385	0.8770	1,314,911	1,303,441	1,312,224	0	(1,100)	0	(150,373)	0.100	0.023	MS	368	1,371	10/15/2020	09/20/2030
Z09323-43-7	ASIAN INFRASTRUCTURE INV	SD	B		1.A FE	2,103,412	130.8170	2,119,228	2,192,184	2,188,560	0	876	0	(22,275)	0.200	0.242	DEC	204	4,287	10/14/2020	12/15/2025
ZP2206-56-0	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	1,013,214	116.3400	965,623	943,710	966,868	0	(1,531)	0	(44,814)	0.000	(0.298)	FEB	0	0	06/29/2021	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
ZP2206-56-0	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	452,632	116.3400	453,726	443,430	465,205	0	(2,652)	0	(34,919)	0.000	(0.588)	FEB	0	0	04/30/2020	02/15/2030
ZP3165-70-8	JAPAN (10 YEAR ISSUE)		B		1.F FE	1,870,335	0.8780	1,756,430	1,737,921	1,751,338	0	(1,795)	0	(200,743)	0.100	0.003	JD	57	1,787	03/27/2020	12/20/2029
ZP5178-79-0	INTL DEVELOPMENT ASSOC		B		1.A FE	1,207,795	134.3010	1,242,285	1,251,710	1,250,384	0	429	0	(12,732)	0.750	0.787	DEC	514	9,208	01/16/2020	12/12/2024
ZP5178-79-0	INTL DEVELOPMENT ASSOC	SD	B		1.A FE	1,475,468	134.3010	1,517,602	1,529,116	1,527,496	0	523	0	(15,554)	0.750	0.787	DEC	628	11,249	01/16/2020	12/12/2024
ZP6060-66-6	BUNDESOBLIGATION	SD	B		1.A FE	2,299,570	115.8360	2,235,643	2,194,410	2,246,851	0	(16,473)	0	(168,174)	0.000	(0.719)	APR	0	0	08/07/2020	04/11/2025
ZP6266-23-0	EUROPEAN INVESTMENT BANK		B		1.A FE	298,044	132.9940	279,287	284,172	284,819	0	(71)	0	(13,155)	0.750	0.708	JUL	952	2,154	05/24/2021	07/22/2027
ZP6266-23-0	EUROPEAN INVESTMENT BANK	SD	B		1.A FE	1,330,897	132.9940	1,329,938	1,353,200	1,335,701	0	362	0	4,442	0.750	0.990	JUL	4,532	0	11/17/2021	07/22/2027
ZP6772-34-4	BPIFRANCE FINANCEMENT SA		B		1.C FE	787,065	135.5580	813,349	811,920	811,846	0	130	0	(8,274)	0.750	0.767	JUL	2,719	6,171	01/23/2020	07/22/2022
ZR0567-60-5	AUST CAPITAL TERRITORY		B		1.A FE	491,971	72.5370	522,267	522,936	524,495	0	(420)	0	(31,180)	1.250	1.160	MN	722	6,735	08/13/2019	05/22/2025
ZR0979-74-3	BUNDESREPUB. DEUTSCHLAND		B		1.A FE	280,717	108.2970	259,913	272,880	269,962	0	(134)	0	(13,011)	0.000	0.031	AUG	0	0	09/23/2021	08/15/2050
ZR0979-74-3	BUNDESREPUB. DEUTSCHLAND	SD	B		1.A FE	262,746	108.2970	249,083	261,510	257,000	0	132	0	(17,644)	0.000	0.063	AUG	0	0	02/26/2021	08/15/2050
ZS0526-04-7	JAPAN (30 YEAR ISSUE)		B		1.F FE	365,183	0.8340	333,566	347,584	347,377	0	(125)	0	(26,289)	0.500	0.499	MS	490	1,141	12/27/2021	03/20/2049
ZS6691-00-1	ASIAN DEVELOPMENT BANK		B		1.A FE	436,511	135.5540	447,329	446,556	462,210	0	(3,672)	0	(5,019)	1.125	0.233	DEC	234	4,912	07/10/2020	12/15/2025
ZS6691-00-1	ASIAN DEVELOPMENT BANK	SD	B		1.A FE	2,495,613	135.5540	2,602,639	2,598,144	2,679,400	0	(18,820)	0	(29,108)	1.125	0.325	DEC	1,361	28,579	07/10/2020	12/15/2025
ZS8444-92-0	AUSTRALIAN GOVERNMENT		B		1.A FE	1,518,466	71.4930	1,429,852	1,452,600	1,492,048	0	(1,702)	0	(24,716)	1.500	1.196	JD	658	10,668	07/30/2021	06/21/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						822,441,432	XXX	825,611,675	794,591,276	819,505,842	0	(4,957,285)	0	(19,368,250)	XXX	XXX	XXX	3,745,800	15,470,658	XXX	XXX
1099999. Total - All Other Government Bonds						822,441,432	XXX	825,611,675	794,591,276	819,505,842	0	(4,957,285)	0	(19,368,250)	XXX	XXX	XXX	3,745,800	15,470,658	XXX	XXX
13063B-C9-1	CALIFORNIA ST	SD		2	1.C FE	7,468,350	102.9790	6,796,614	6,600,000	6,669,998	0	(102,257)	0	0	5.000	3.375	MS	110,000	330,000	02/22/2013	09/01/2042
13063B-G8-8	CALIFORNIA ST			2	1.C FE	11,226,800	104.9420	10,494,200	10,000,000	10,157,934	0	(140,688)	0	0	5.000	3.501	FA	208,333	500,000	05/07/2013	02/01/2043
13063C-4R-8	CALIFORNIA ST			2	1.C FE	586,145	119.4120	597,060	500,000	544,754	0	(9,005)	0	0	5.000	2.900	FA	10,417	25,000	02/17/2017	08/01/2029
13063C-Z8-6	CALIFORNIA ST	SD		2	1.C FE	1,337,896	119.0050	1,273,354	1,070,000	1,202,666	0	(26,720)	0	0	5.000	2.190	MS	17,833	53,500	08/31/2016	09/01/2034
13063C-ZP-8	CALIFORNIA ST				1.C FE	2,089,234	103.2260	1,780,649	1,725,000	1,764,291	0	(58,221)	0	0	5.000	1.550	MS	28,750	86,250	03/10/2016	09/01/2022
13063C-ZP-8	CALIFORNIA ST	SD			1.C FE	2,519,192	103.2260	2,147,101	2,080,000	2,127,377	0	(70,203)	0	0	5.000	1.550	MS	34,667	104,000	03/10/2016	09/01/2022
13063C-ZQ-6	CALIFORNIA ST				1.C FE	3,359,843	107.7690	2,952,871	2,740,000	2,885,588	0	(85,370)	0	0	5.000	1.750	MS	45,667	137,000	03/10/2016	09/01/2023
13063D-GD-4	CALIFORNIA ST			2	1.C FE	829,748	115.1430	863,573	750,000	813,670	0	(9,134)	0	0	4.500	3.000	AO	8,438	33,750	03/17/2020	04/01/2033
13063D-RZ-3	CALIFORNIA ST				1.C FE	11,340,518	123.9010	10,698,851	8,635,000	10,714,530	0	(347,236)	0	0	5.000	0.770	MN	71,958	431,750	03/06/2020	11/01/2027
13063D-RZ-3	CALIFORNIA ST	SD			1.C FE	1,891,181	123.9010	1,784,174	1,440,000	1,786,789	0	(57,906)	0	0	5.000	0.770	MN	12,000	72,000	03/06/2020	11/01/2027
20772G-G2-8	CONNECTICUT ST	@			1.D FE	2,643,795	96.0880	2,642,420	2,750,000	2,647,538	0	3,743	0	0	0.000	1.188	N/A	0	0	11/16/2021	03/15/2025
20772J-5Q-1	CONNECTICUT ST			1	1.D FE	5,071,823	130.6160	5,551,180	4,250,000	4,905,504	0	(61,448)	0	0	5.850	3.780	MS	73,206	248,625	03/12/2019	03/15/2032
20772J-A5-1	CONNECTICUT ST			2	1.D FE	7,462,087	113.5910	7,178,951	6,320,000	6,723,319	0	(118,743)	0	0	5.000	2.900	MS	93,044	316,000	03/18/2015	03/15/2029
20772J-A5-1	CONNECTICUT ST	SD		2	1.D FE	2,538,527	113.5910	2,442,207	2,150,000	2,287,205	0	(39,966)	0	0	5.000	2.900	MS	31,653	107,500	03/18/2015	03/15/2029
20772K-AG-4	CONNECTICUT ST				1.D FE	1,950,100	106.3530	2,127,060	2,000,000	1,973,268	0	8,166	0	0	3.230	3.699	JJ	29,788	64,600	01/22/2019	01/15/2025
246381-HZ-3	DELAWARE ST	SD			1.A FE	268,992	102.3870	225,251	220,000	224,211	0	(8,349)	0	0	5.000	1.150	JJ	5,500	11,000	06/23/2016	07/01/2022
25476F-QT-8	DIST OF COLUMBIA			2	1.B FE	2,543,220	114.5080	2,576,430	2,250,000	2,362,174	0	(30,439)	0	0	5.000	3.441	JD	9,375	112,500	06/05/2015	06/01/2037
25476F-QU-5	DIST OF COLUMBIA			2	1.B FE	2,255,260	114.3950	2,287,900	2,000,000	2,097,738	0	(26,504)	0	0	5.000	3.471	JD	8,333	100,000	06/05/2015	06/01/2038
25476F-UF-3	DIST OF COLUMBIA			2	1.B FE	2,624,648	121.7480	2,739,330	2,250,000	2,503,138	0	(42,779)	0	0	5.000	2.750	JD	9,375	112,500	01/30/2019	06/01/2033
25476F-XR-4	DIST OF COLUMBIA			2	1.B FE	2,634,705	125.8660	2,831,985	2,250,000	2,537,955	0	(34,813)	0	0	5.000	3.030	AO	23,750	112,500	02/14/2019	10/15/2038
341530-EN-2	FLORIDA ST BRD OF EDU PUBLIC E	SD		2	1.A FE	236,387	118.6860	213,635	180,000	206,405	0	(5,733)	0	0	5.000	1.551	JD	750	9,000	07/07/2016	06/01/2027
419791-YT-9	HAWAII ST			1	1.C FE	291,818	116.0300	290,075	250,000	272,427	0	(5,092)	0	0	5.330	2.980	FA	5,552	13,325	01/05/2018	02/01/2026
419792-RT-5	HAWAII ST			2	1.C FE	2,320,720	120.4150	2,408,300	2,000,000	2,215,504	0	(36,963)	0	0	5.000	2.810	MN	16,667	100,000	01/24/2019	05/01/2034
574193-KL-1	MARYLAND ST				1.A FE	584,155	102.7700	488,158	475,000	485,176	0	(17,273)	0	0	5.000	1.300	FA	9,896	23,750	01/28/2016	08/01/2022
574193-KL-1	MARYLAND ST	SD			1.A FE	4,919,200	102.7700	4,110,800	4,000,000	4,085,694	0	(145,461)	0	0	5.000	1.300	FA	83,333	200,000	01/28/2016	08/01/2022
574193-LP-1	MARYLAND ST				1.A FE	6,102,427	105.6050	5,222,167	4,945,000	5,125,620	0	(151,873)	0	0	5.000	1.820	MS	82,417	247,250	03/18/2015	03/01/2023
574193-LP-1	MARYLAND ST	SD			1.A FE	49,362	105.6050	42,242	40,000	41,461	0	(1,229)	0	0	5.000	1.820	MS	667	2,000	03/18/2015	03/01/2023
57582P-CV-0	MASSACHUSETTS ST			1	1.B FE	9,100,448	100.0230	9,997,299	9,995,000	9,493,702	0	40,894	0	0	0.658	1.273	FMAN	10,902	68,992	11/07/2007	05/01/2037
57582P-UT-5	MASSACHUSETTS ST			1	1.B FE	550,735	121.5880	607,940	500,000	537,356	0	(4,668)	0	0	4.910	3.676	MN	4,092	24,550	01/08/2019	05/01/2029
57582R-D6-0	MASSACHUSETTS ST			2	1.B FE	3,926,577	126.9230	3,839,421	3,025,000	3,805,847	0	(84,606)	0	0	5.000	1.722	JJ	75,625	147,889	08/27/2020	07/01/2048
57582R-G3-4	MASSACHUSETTS ST			1	1.B FE	2,000,000	99.2520	1,985,040	2,000,000	2,000,000	0	0	0	0	2.514	2.514	JJ	25,140	49,163	06/26/2020	07/01/2041
57582R-HR-0	MASSACHUSETTS ST	SD			1.B FE	97,034	102.4000	81,920	80,000	81,414	0	(2,797)	0	0	5.000	1.441	JJ	2,000	4,000	03/16/2016	07/01/2022
57582R-JA-5	MASSACHUSETTS ST				1.B FE	254,417	101.1790	212,476	210,000	211,988	0	(7,905)	0	0	5.000	1.191	AO	2,625	10,500	06/22/2016	04/01/2022
57582R-JA-5	MASSACHUSETTS ST	SD			1.B FE	363,453	101.1790	303,537	300,000	302,840	0	(11,293)	0	0	5.000	1.191	AO	3,750	15,000	06/22/2016	04/01/2022
57582R-KA-3	MASSACHUSETTS ST			2	1.B FE	943,071	118.1300	874,162	740,000	836,440	0	(20,306)	0	0	5.000	1.960	JJ	18,500	37,000	07/01/2016	07/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57582R-KA-3	MASSACHUSETTS ST	SD		2	1.B FE	7,799,450	118.1300	7,229,556	6,120,000	6,917,585	0	(167,933)	0	0	5.000	1.960	JJ	153,000	306,000	07/01/2016	07/01/2033
57582R-VX-1	MASSACHUSETTS ST			2	1.B FE	2,354,320	127.4220	2,548,440	2,000,000	2,261,949	0	(32,959)	0	0	5.250	3.150	JJ	52,500	105,000	02/08/2019	01/01/2044
594612-BD-4	MICHIGAN ST			2	1.C FE	3,120,810	103.4180	3,102,540	3,000,000	3,109,338	0	(11,472)	0	0	3.200	0.531	MN	12,267	48,000	11/05/2021	05/15/2027
604129-2S-4	MINNESOTA ST				1.A FE	30,907	107.5460	26,887	25,000	26,127	0	(693)	0	0	5.000	2.090	FA	521	1,250	08/14/2014	08/01/2023
604129-2S-4	MINNESOTA ST	SD			1.A FE	5,161,386	107.5460	4,490,046	4,175,000	4,363,182	0	(115,726)	0	0	5.000	2.090	FA	86,979	208,750	08/14/2014	08/01/2023
604129-4K-9	MINNESOTA ST			2	1.A FE	1,224,820	111.5830	1,115,830	1,000,000	1,063,698	0	(23,609)	0	0	5.000	2.440	FA	20,833	50,000	08/14/2014	08/01/2026
604129-4K-9	MINNESOTA ST	SD		2	1.A FE	6,791,627	111.5830	6,187,277	5,545,000	5,898,207	0	(130,915)	0	0	5.000	2.440	FA	115,521	277,250	08/14/2014	08/01/2026
60412A-EU-3	MINNESOTA ST				1.A FE	2,877,983	107.4750	2,493,420	2,320,000	2,445,438	0	(77,692)	0	0	5.000	1.530	FA	48,333	116,000	03/18/2016	08/01/2023
60412A-EU-3	MINNESOTA ST	SD			1.A FE	111,646	107.4750	96,728	90,000	94,866	0	(3,014)	0	0	5.000	1.530	FA	1,875	4,500	03/18/2016	08/01/2023
605581-FQ-5	MISSISSIPPI ST			2	1.C FE	1,125,846	116.5830	1,049,247	900,000	986,810	0	(21,924)	0	0	5.000	2.300	AO	11,250	45,000	03/20/2015	10/01/2026
605581-FQ-5	MISSISSIPPI ST	SD		2	1.C FE	75,056	116.5830	69,950	60,000	65,787	0	(1,462)	0	0	5.000	2.300	AO	750	3,000	03/20/2015	10/01/2026
605581-HQ-3	MISSISSIPPI ST			2	1.C FE	891,593	120.9800	907,350	750,000	825,030	0	(14,043)	0	0	5.000	2.807	JD	3,125	37,500	12/16/2016	12/01/2027
605581-HV-2	MISSISSIPPI ST			2	1.C FE	2,342,877	120.9800	2,443,796	2,020,000	2,230,593	0	(39,518)	0	0	5.000	2.720	JD	8,417	101,000	01/30/2019	12/01/2032
605581-NC-7	MISSISSIPPI ST			1	1.C FE	2,000,000	96.7660	1,935,320	2,000,000	2,000,000	0	0	0	0	1.038	1.038	MN	3,460	20,760	07/24/2020	11/01/2027
605581-QM-2	MISSISSIPPI ST				1.C FE	3,750,000	100.5900	3,772,125	3,750,000	3,750,000	0	0	0	0	1.671	1.671	AO	3,829	0	11/19/2021	10/01/2027
647293-QD-4	NEW MEXICO ST				1.C FE	1,894,582	113.9780	1,721,068	1,510,000	1,641,506	0	(39,728)	0	0	5.000	2.140	MS	25,167	75,500	03/18/2015	03/01/2025
647293-QD-4	NEW MEXICO ST	SD			1.C FE	69,008	113.9780	62,688	55,000	59,790	0	(1,447)	0	0	5.000	2.140	MS	917	2,750	03/18/2015	03/01/2025
649791-QE-3	NEW YORK ST			1	1.B FE	2,323,926	106.5100	2,343,220	2,200,000	2,303,851	0	(13,181)	0	0	3.200	2.473	FA	26,596	70,400	06/16/2020	02/15/2039
658256-Z2-1	NORTH CAROLINA ST				1.A FE	688,272	106.7620	592,529	555,000	582,358	0	(18,976)	0	0	5.000	1.471	JD	2,313	27,750	03/16/2016	06/01/2023
658256-Z2-1	NORTH CAROLINA ST	SD			1.A FE	99,210	106.7620	85,410	80,000	83,944	0	(2,735)	0	0	5.000	1.471	JD	333	4,000	03/16/2016	06/01/2023
658256-Z5-4	NORTH CAROLINA ST				1.A FE	169,546	119.4560	155,293	130,000	147,937	0	(3,874)	0	0	5.000	1.741	JD	542	6,500	02/24/2016	06/01/2026
658256-Z5-4	NORTH CAROLINA ST	SD			1.A FE	202,151	119.4560	185,157	155,000	176,387	0	(4,620)	0	0	5.000	1.741	JD	646	7,750	02/24/2016	06/01/2026
677522-3Z-5	OHIO ST			1	1.B FE	2,000,000	98.4950	1,969,900	2,000,000	2,000,000	0	0	0	0	1.830	1.830	FA	15,250	40,158	06/18/2020	08/01/2033
677522-4S-0	OHIO ST			1	1.B FE	2,000,000	98.9700	1,979,400	2,000,000	2,000,000	0	0	0	0	1.880	1.880	MS	11,071	45,851	06/18/2020	09/15/2034
677522-HE-7	OHIO ST			2	1.B FE	2,861,675	114.9630	2,874,075	2,500,000	2,698,656	0	(56,471)	0	0	5.000	2.500	MN	20,833	125,000	01/14/2019	11/01/2032
677522-HK-3	OHIO ST				1.B FE	5,008,518	107.9250	4,338,585	4,020,000	4,249,992	0	(135,287)	0	0	5.000	1.510	MS	67,000	201,000	02/26/2016	09/01/2023
677522-HK-3	OHIO ST	SD			1.B FE	168,197	107.9250	145,699	135,000	142,724	0	(4,543)	0	0	5.000	1.510	MS	2,250	6,750	02/26/2016	09/01/2023
677522-HL-1	OHIO ST				1.B FE	1,262,210	112.2810	1,122,810	1,000,000	1,086,481	0	(31,460)	0	0	5.000	1.670	MS	16,667	50,000	02/26/2016	09/01/2024
677522-HL-1	OHIO ST	SD			1.B FE	157,776	112.2810	140,351	125,000	135,810	0	(3,932)	0	0	5.000	1.670	MS	2,083	6,250	02/26/2016	09/01/2024
677522-HS-6	OHIO ST				1.B FE	80,150	104.5660	67,968	65,000	67,225	0	(2,298)	0	0	5.000	1.381	JD	144	3,250	02/26/2016	12/15/2022
677522-HS-6	OHIO ST	SD			1.B FE	98,646	104.5660	83,653	80,000	82,739	0	(2,828)	0	0	5.000	1.381	JD	178	4,000	02/26/2016	12/15/2022
677522-HT-4	OHIO ST				1.B FE	767,637	109.1630	671,352	615,000	655,212	0	(20,088)	0	0	5.000	1.591	JD	1,367	30,750	02/26/2016	12/15/2023
677522-HT-4	OHIO ST	SD			1.B FE	99,855	109.1630	87,330	80,000	85,231	0	(2,613)	0	0	5.000	1.591	JD	178	4,000	02/26/2016	12/15/2023
677522-HU-1	OHIO ST				1.B FE	775,632	113.7110	699,323	615,000	671,941	0	(18,605)	0	0	5.000	1.771	JD	1,367	30,750	02/26/2016	12/15/2024
677522-HU-1	OHIO ST	SD			1.B FE	100,895	113.7110	90,969	80,000	87,407	0	(2,420)	0	0	5.000	1.771	JD	178	4,000	02/26/2016	12/15/2024
677522-QP-2	OHIO ST			2	1.B FE	172,271	115.0780	172,617	150,000	159,888	0	(2,786)	0	0	5.000	2.910	MN	1,250	7,500	04/12/2017	05/01/2037
677522-QP-2	OHIO ST	SD		2	1.B FE	241,179	115.0780	241,664	210,000	223,843	0	(3,901)	0	0	5.000	2.910	MN	1,750	10,500	04/12/2017	05/01/2037
68609T-A4-0	OREGON ST			1	1.B FE	2,000,000	95.5640	1,911,280	2,000,000	2,000,000	0	0	0	0	1.946	1.946	FA	16,217	40,542	07/09/2020	08/01/2035
68609T-A6-5	OREGON ST			1	1.B FE	2,750,000	99.1830	2,727,533	2,750,000	2,750,000	0	0	0	0	2.419	2.419	FA	27,718	69,294	07/09/2020	08/01/2043
68609T-DL-9	OREGON ST			2	1.B FE	455,000	109.4900	498,180	455,000	455,000	0	0	0	0	3.200	3.200	JD	1,213	14,560	12/14/2017	12/01/2032
68609T-NP-9	OREGON ST			1	1.B FE	3,000,000	106.8530	3,205,590	3,000,000	3,000,000	0	0	0	0	2.986	2.986	MN	14,930	89,580	10/09/2019	11/01/2038
68609T-WG-9	OREGON ST			1	1.B FE	257,173	99.3040	248,260	250,000	256,198	0	(940)	0	0	1.472	1.066	MN	613	3,680	12/16/2020	05/01/2028
70914P-E5-7	PENNSYLVANIA ST			2	1.D FE	11,872,290	117.6640	11,307,510	9,610,000	10,733,488	0	(223,228)	0	0	5.000	2.360	MS	141,481	480,500	08/09/2016	09/15/2029
70914P-E5-7	PENNSYLVANIA ST	SD		2	1.D FE	481,810	117.6640	458,890	390,000	435,594	0	(9,059)	0	0	5.000	2.360	MS	5,742	19,500	08/09/2016	09/15/2029
70914P-UU-4	PENNSYLVANIA ST			2	1.D FE	3,859,256	107.8820	3,542,090	3,283,300	3,399,668	0	(63,486)	0	0	5.000	2.950	AO	34,657	164,165	11/05/2013	10/15/2024
70914P-UU-4	PENNSYLVANIA ST	SD		2	1.D FE	7,601,089	107.8820	6,976,405	6,466,700	6,695,896	0	(122,036)	0	0	5.000	2.950	AO	68,260	323,335	11/05/2013	10/15/2024
882723-SQ-3	TEXAS ST			2	1.A FE	1,959,773	112.6500	1,785,503	1,585,000	1,701,448	0	(40,625)	0	0	5.000	2.230	AO	19,813	79,250	03/18/2015	10/01/2025
882723-SQ-3	TEXAS ST	SD		2	1.A FE	5,341,464	112.6500	4,866,480	4,320,000	4,637,385	0	(110,726)	0	0	5.000	2.230	AO	54,000	216,000	03/18/2015	10/01/2025
882723-ZH-5	TEXAS ST			2	1.A FE	3,436,020	116.0370	3,481,110	3,000,000	3,253,947	0	(63,658)	0	0	5.000	2.615	AO	37,500	150,000	01/23/2019	10/01/2032
882830-AP-7	TEXAS ST TRANSPRTN COMMISSION			1	1.A FE	2,000,000	99.4340	1,988,680	2,000,000	2,000,000	0	0	0	0	2.562	2.562	AO	12,810	51,240	06/18/2020	04/01/2042
882830-BH-4	TEXAS ST TRANSPRTN COMMISSION			1	1.A FE	2,000,000	99.3940	1,987,880	2,000,000	2,000,000	0	0	0	0	2.472	2.472	AO	12,360	49,440	07/16/2020	10/01/2044
917542-TW-2	UTAH ST	SD			1.A FE	6,786,471	102.3880	5,662,056	5,530,000	5,622,408	0	(182,581)	0	0	5.000	1.631	JJ	138,250	276,500	04/01/2015	07/01/2022
93974D-JQ-2	WASHINGTON ST			2	1.B FE	509,833	113.0580	491,802	435,000	460,552	0	(8,032)	0	0	5.000	2.940	JJ	10,875	21,750	04/30/2015	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93974D-MS-4	WASHINGTON ST			2	1.B FE	242,584	113.3200	226,640	200,000	214,316	0	(4,407)	0	0	5.000	2.570	FA	4,167	10,000	01/27/2015	02/01/2032
93974D-MS-4	WASHINGTON ST	SD		2	1.B FE	1,455,504	113.3200	1,359,840	1,200,000	1,285,893	0	(26,440)	0	0	5.000	2.570	FA	25,000	60,000	01/27/2015	02/01/2032
93974D-UL-0	WASHINGTON ST			2	1.B FE	2,289,040	116.9490	2,338,980	2,000,000	2,173,301	0	(40,497)	0	0	5.000	2.700	JJ	50,000	100,000	01/23/2019	07/01/2032
93974D-YG-7	WASHINGTON ST			2	1.B FE	379,347	118.7560	356,268	300,000	338,527	0	(7,939)	0	0	5.000	2.050	FA	6,250	15,000	08/11/2016	08/01/2031
93974D-YG-7	WASHINGTON ST	SD		2	1.B FE	556,376	118.7560	522,526	440,000	496,506	0	(11,643)	0	0	5.000	2.050	FA	9,167	22,000	08/11/2016	08/01/2031
956553-F6-3	WEST VIRGINIA ST			2	1.C FE	6,319,541	128.6410	6,033,263	4,690,000	6,012,288	0	(170,633)	0	0	5.000	1.040	JD	19,542	234,500	03/06/2020	12/01/2030
956553-F6-3	WEST VIRGINIA ST	SD		2	1.C FE	1,051,011	128.6410	1,003,400	780,000	999,911	0	(28,378)	0	0	5.000	1.040	JD	3,250	39,000	03/06/2020	12/01/2030
97705M-QK-4	WISCONSIN ST			1	1.B FE	1,000,000	102.6350	1,026,350	1,000,000	1,000,000	0	0	0	0	1.875	1.875	MN	3,125	18,750	01/23/2020	05/01/2025
97705M-SG-1	WISCONSIN ST			1	1.B FE	780,000	101.6890	793,174	780,000	780,000	0	0	0	0	2.385	2.385	MN	3,101	18,603	06/25/2020	05/01/2038
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						233,665,107	XXX	222,767,596	201,300,000	214,715,379	0	(3,839,238)	0	0	XXX	XXX	XXX	2,614,784	8,566,502	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						233,665,107	XXX	222,767,596	201,300,000	214,715,379	0	(3,839,238)	0	0	XXX	XXX	XXX	2,614,784	8,566,502	XXX	XXX
005626-RT-5	ADAMS CNTY CO SCH DIST #1			2	1.C FE	2,201,380	112.7520	2,255,040	2,000,000	2,110,446	0	(20,683)	0	0	4.000	2.790	JD	6,667	80,000	05/15/2017	12/01/2029
005626-RX-6	ADAMS CNTY CO SCH DIST #1			2	1.C FE	3,877,523	117.7140	3,961,076	3,365,000	3,641,525	0	(51,186)	0	0	5.000	3.181	JD	14,021	168,250	01/27/2017	12/01/2033
005626-RY-4	ADAMS CNTY CO SCH DIST #1			2	1.C FE	2,867,150	117.6050	2,940,125	2,500,000	2,698,352	0	(36,650)	0	0	5.000	3.241	JD	10,417	125,000	01/27/2017	12/01/2034
033162-EN-4	ANCHORAGE AK			2	1.B FE	800,934	110.6700	807,891	730,000	791,627	0	(6,833)	0	0	3.000	1.890	AO	5,475	24,455	08/07/2020	04/01/2040
038699-UF-9	ARAPAHOE CNTY CO SCH DIST #6 L			2	1.C FE	2,412,300	129.8410	2,596,820	2,000,000	2,301,980	0	(38,647)	0	0	5.500	3.061	JD	9,167	110,000	01/18/2019	12/01/2043
041431-JT-5	ARLINGTON CNTY VA			2	1.A FE	7,013,967	102.7620	5,785,501	5,630,000	5,724,438	0	(159,352)	0	0	5.000	2.090	FA	117,292	281,500	03/22/2013	08/01/2024
073900-G6-3	BEAUFORT CNTY SC SCH DIST				1.C FE	852,904	110.1010	748,687	680,000	729,032	0	(22,070)	0	0	5.000	1.600	MS	11,333	34,000	02/26/2016	03/01/2024
073900-G6-3	BEAUFORT CNTY SC SCH DIST	SD			1.C FE	106,613	110.1010	93,586	85,000	91,129	0	(2,759)	0	0	5.000	1.600	MS	1,417	4,250	02/26/2016	03/01/2024
088023-MX-1	BEVERLY HILLS CA UNIF SCH DIST			2	1.B FE	1,027,843	106.6500	1,013,175	950,000	1,015,509	0	(11,090)	0	0	3.000	1.700	FA	11,875	28,500	11/18/2020	08/01/2044
088281-VX-5	BEXAR CNTY TX			2	1.A FE	523,745	112.0050	560,025	500,000	510,493	0	(2,819)	0	0	4.000	3.352	JD	889	20,000	12/20/2016	06/15/2031
097437-RR-0	BOISE CITY ID INDEP SCH DIST			2	1.C FE	2,414,163	120.8580	2,441,332	2,020,000	2,239,336	0	(39,743)	0	0	5.000	2.699	FA	42,083	101,000	05/03/2017	08/01/2031
100853-VX-5	BOSTON MA	SD			1.A FE	183,413	114.5310	166,070	145,000	159,311	0	(4,356)	0	0	5.000	1.780	MS	2,417	7,250	03/09/2016	03/01/2025
100853-VX-5	BOSTON MA				1.A FE	1,454,658	114.5310	1,317,107	1,150,000	1,263,498	0	(34,544)	0	0	5.000	1.780	MS	19,167	57,500	03/09/2016	03/01/2025
115067-JH-4	BROWARD CNTY FL SCH DIST			2	1.D FE	870,720	123.0250	922,688	750,000	837,958	0	(12,084)	0	0	5.000	3.001	JJ	18,750	37,500	03/15/2019	07/01/2041
121493-KH-2	BURLINGTON WI AREA SCH DIST			2	1.C FE	1,288,254	109.1790	1,430,245	1,310,000	1,291,758	0	1,311	0	0	3.250	3.400	AO	10,644	42,575	02/15/2019	04/01/2033
138010-YS-6	CANON MCMILLAN PA SCH DIST			2	1.C FE	2,211,820	111.6650	2,233,300	2,000,000	2,175,398	0	(30,103)	0	0	4.000	2.270	JD	6,667	80,000	10/09/2020	06/01/2050
164555-DM-3	CHERRY CREEK CO SCH DIST #5			2	1.B FE	7,758,746	130.9100	7,553,507	5,770,000	7,666,760	0	(91,986)	0	0	5.000	1.130	JD	12,822	144,250	07/14/2021	12/15/2039
164555-DM-3	CHERRY CREEK CO SCH DIST #5	SD		2	1.B FE	1,499,307	130.9100	1,459,647	1,115,000	1,481,532	0	(17,775)	0	0	5.000	1.130	JD	2,478	27,875	07/14/2021	12/15/2039
170016-D4-8	CHIPPEWA VLY MI SCHS			2	1.B FE	2,565,248	125.0570	2,813,783	2,250,000	2,488,119	0	(28,197)	0	0	5.000	3.360	MN	18,750	112,500	02/22/2019	05/01/2042
170016-D5-5	CHIPPEWA VLY MI SCHS			2	1.B FE	2,845,650	124.8200	3,120,500	2,500,000	2,761,151	0	(30,898)	0	0	5.000	3.380	MN	20,833	125,000	02/22/2019	05/01/2043
178882-PK-6	CLACKAMAS & WASHINGTON CNTYS O				1.B FE	250,000	101.8510	254,628	250,000	250,000	0	0	0	0	1.761	1.761	JD	196	4,403	02/13/2020	06/15/2025
178882-PP-5	CLACKAMAS & WASHINGTON CNTYS O				1.B FE	250,000	102.5980	256,495	250,000	250,000	0	0	0	0	2.144	2.144	JD	238	5,360	02/13/2020	06/15/2029
181070-ET-6	CLARK CNTY NV WTR RECLAMATION			2	1.B FE	783,600	113.4940	851,205	750,000	767,242	0	(3,485)	0	0	4.000	3.444	JJ	15,000	30,000	12/20/2016	07/01/2032
181144-SD-9	CLARK CNTY WA SCH DIST #37 VAN			2	1.A FE	605,270	121.6130	608,065	500,000	560,260	0	(10,233)	0	0	5.000	2.600	JD	2,083	25,000	04/20/2017	12/01/2030
181144-SE-7	CLARK CNTY WA SCH DIST #37 VAN			2	1.A FE	601,845	121.6420	608,210	500,000	558,386	0	(9,892)	0	0	5.000	2.670	JD	2,083	25,000	04/20/2017	12/01/2031
249002-HA-7	DENTON TX INDEP SCH DIST			2	1.A FE	857,168	113.6910	852,683	750,000	842,225	0	(11,440)	0	0	3.000	1.300	FA	8,500	20,938	08/20/2020	08/15/2033
262061-SV-7	DRIPPING SPRINGS TX INDEP SCHD	@			1.A FE	1,838,200	92.7130	1,854,260	2,000,000	1,869,368	0	24,490	0	0	0.000	1.323	N/A	0	0	09/02/2020	02/15/2027
283461-F9-7	EL PASO CNTY CO SCH DIST #20			2	1.B FE	895,973	119.7250	897,938	750,000	828,019	0	(14,508)	0	0	5.000	2.741	JD	1,667	37,500	01/13/2017	12/15/2031
296371-SV-0	ESCONDIDO CA UNION SCH DIST	SD		2	1.E FE	2,250,000	113.2740	2,548,665	2,250,000	2,250,000	0	0	0	0	4.250	4.250	FA	39,844	95,625	06/12/2015	02/01/2045
312680-DC-2	FAYETTEVILLE AR SCH DIST #1			2	1.C FE	2,085,920	104.2860	2,085,720	2,000,000	2,061,690	0	(17,255)	0	0	3.000	2.060	JD	5,000	60,000	07/30/2020	06/01/2050
346604-LL-3	FORSYTH CNTY GA SCH DIST				1.A FE	2,000,000	99.7230	1,994,460	2,000,000	2,000,000	0	0	0	0	1.212	1.212	FA	1,481	0	11/17/2021	02/01/2025
346604-LR-0	FORSYTH CNTY GA SCH DIST				1.A FE	250,000	99.9550	249,888	250,000	250,000	0	0	0	0	1.875	1.875	FA	286	0	11/17/2021	02/01/2030
346604-LS-8	FORSYTH CNTY GA SCH DIST				1.A FE	250,000	100.8800	252,200	250,000	250,000	0	0	0	0	1.975	1.975	FA	302	0	11/17/2021	02/01/2031
346789-QH-6	FORT BEND CNTY TX LEVEE IMPT D			2	1.C FE	965,950	100.0850	1,000,850	1,000,000	967,559	0	1,268	0	0	2.000	2.200	MS	6,667	20,000	08/19/2020	03/01/2042
346843-SY-2	FORT BEND TX INDEP SCH DIST			2	1.A FE	2,388,500	117.0370	2,340,740	2,000,000	2,333,735	0	(40,752)	0	0	4.000	1.660	FA	30,222	77,556	08/05/2020	08/15/2050
35005R-AW-1	FOSTER CITY CA			2	1.B FE	2,682,550	105.8520	2,646,300	2,500,000	2,647,718	0	(24,868)	0	0	3.000	1.880	FA	31,250	74,167	07/30/2020	08/01/2045
35880C-F5-8	FRISCO TX INDEP SCH DIST			2	1.A FE	2,000,000	101.1700	2,023,400	2,000,000	2,000,000	0	0	0	0	2.592	2.592	FA	19,584	56,160	06/17/2020	02/15/2041
367748-ML-1	GATEWAY PA SCH DIST ALLEGHANYC				1.E FE	250,000	102.0430	255,108	250,000	250,000	0	0	0	0	1.957	1.957	AO	1,033	4,893	01/31/2020	10/15/2025
386028-LY-8	GRAND LEDGE MI PUBLIC SCH DIST			2	1.B FE	2,262,700	123.6360	2,472,720	2,000,000	2,199,349	0	(23,516)	0	0	5.000	3.450	MN	16,667	100,000	02/21/2019	05/01/2044
399100-KE-5	GROSSE POINTE MI PUBLIC SCH SY				1.D FE	811,972	110.1360	770,952	700,000	738,609	0	(15,866)	0	0	5.000	2.549	MN	5,833	35,000	01/25/2017	05/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
412487-BF-6	HARFORD CNTY MD				1.A FE	621,484	105.2150	510,293	485,000	501,305	0	(14,769)	0	0	5.000	1.850	FA	10,104	24,250	04/04/2013	02/01/2023
421290-4H-7	HAYWARD CA UNIF SCH DIST			2	1.C FE	530,885	113.8920	569,460	500,000	516,510	0	(3,293)	0	0	4.000	3.219	FA	8,333	20,000	04/26/2017	08/01/2031
447025-UK-1	HUNTSVILLE AL			2	1.A FE	2,545,695	114.4730	2,575,643	2,250,000	2,413,874	0	(46,384)	0	0	5.000	2.700	MN	18,750	112,500	01/29/2019	05/01/2035
478740-SF-1	JOHNSON CNTY KS UNIF SCH DIST#			2	1.A FE	2,042,260	112.8820	2,257,640	2,000,000	2,017,430	0	(4,254)	0	0	4.000	3.749	AO	20,000	80,000	05/28/2015	10/01/2035
486063-NK-2	KATY TX INDEP SCH DIST			2	1.A FE	415,946	100.5510	336,846	335,000	336,212	0	(9,843)	0	0	5.000	2.010	FA	6,328	16,750	04/01/2013	02/15/2023
486063-WE-6	KATY TX INDEP SCH DIST			2	1.A FE	598,855	120.7240	603,620	500,000	555,146	0	(9,917)	0	0	5.000	2.681	FA	9,444	25,000	04/19/2017	02/15/2032
49474F-KE-9	KING CNTY WA			2	1.A FE	578,100	113.5730	567,865	500,000	531,440	0	(9,910)	0	0	5.000	2.800	JJ	12,500	25,000	01/06/2017	07/01/2033
49474F-PE-4	KING CNTY WA			2	1.A FE	2,167,420	112.1650	2,243,300	2,000,000	2,071,861	0	(17,037)	0	0	4.000	3.020	JD	6,667	80,000	12/08/2015	12/01/2031
49474F-SG-6	KING CNTY WA			2	1.A FE	864,240	116.0960	893,939	770,000	826,948	0	(9,528)	0	0	4.000	2.550	JJ	15,400	30,800	12/05/2017	07/01/2030
495033-EL-2	KING CNTY WA SCH DIST #401 HIG			2	1.B FE	2,394,750	120.0950	2,425,919	2,020,000	2,223,722	0	(38,150)	0	0	5.000	2.790	JD	8,417	101,000	04/10/2017	12/01/2031
529063-TV-1	LEXINGTON CNTY SC SCH DIST #1			2	1.C FE	2,210,625	110.8920	2,495,070	2,250,000	2,218,118	0	2,646	0	0	3.000	3.165	FA	28,125	67,500	01/29/2019	02/01/2032
529063-VQ-9	LEXINGTON CNTY SC SCH DIST #1			2	1.C FE	2,000,000	97.8050	1,956,100	2,000,000	2,000,000	0	0	0	0	2.000	2.000	FA	16,667	40,000	06/18/2020	02/01/2034
530574-NF-5	LIBERTY HILL TX INDEP SCH DIST			2	1.A FE	2,512,575	118.9100	2,675,475	2,250,000	2,425,446	0	(31,193)	0	0	5.000	3.320	FA	46,875	112,500	01/15/2019	02/01/2049
54438C-YQ-9	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	784,733	98.9960	742,470	750,000	781,463	0	(3,269)	0	0	2.336	1.806	FA	7,300	12,702	01/07/2021	08/01/2033
564386-DA-5	MANSFIELD TX INDEP SCH DIST			2	1.A FE	59,855	100.4110	60,247	60,000	59,970	0	13	0	0	5.125	5.150	FA	1,162	3,075	08/10/2010	02/15/2024
564386-QD-5	MANSFIELD TX INDEP SCH DIST			2	1.A FE	2,264,100	121.5130	2,430,260	2,000,000	2,188,197	0	(27,327)	0	0	5.000	3.290	FA	37,778	100,000	01/25/2019	02/15/2044
564386-SM-3	MANSFIELD TX INDEP SCH DIST			2	1.A FE	2,000,000	98.5290	1,970,580	2,000,000	2,000,000	0	0	0	0	2.629	2.629	FA	19,864	41,772	10/08/2020	02/15/2045
59163P-KT-9	METRO OR			2	1.A FE	839,348	108.4060	813,045	750,000	829,587	0	(9,761)	0	0	3.300	1.767	JD	2,063	24,750	01/06/2021	06/01/2035
591852-H3-5	MET COUNCIL MINNEAPOLIS-SAINT			2	1.A FE	273,920	108.4130	271,033	250,000	266,846	0	(3,868)	0	0	3.400	1.717	MS	2,833	8,500	02/26/2020	03/01/2028
592112-JS-6	MET GOVT NASHVILLE & DAVIDSON				1.C FE	1,132,374	102.3660	911,057	890,000	904,247	0	(28,121)	0	0	5.000	1.770	JJ	22,250	44,500	04/24/2013	07/01/2022
59333F-SM-3	MIAMI-DADE CNTY FL	SD		2	1.C FE	267,817	118.4600	248,766	210,000	237,368	0	(5,762)	0	0	5.000	1.960	JJ	5,250	10,500	06/21/2016	07/01/2029
59333F-SP-6	MIAMI-DADE CNTY FL	SD		2	1.C FE	101,314	118.2660	94,613	80,000	90,095	0	(2,120)	0	0	5.000	2.050	JJ	2,000	4,000	06/14/2016	07/01/2031
59333F-SQ-4	MIAMI-DADE CNTY FL			2	1.C FE	1,382,920	118.1980	1,323,818	1,120,000	1,244,490	0	(25,910)	0	0	5.000	2.381	JJ	28,000	56,000	04/27/2016	07/01/2032
59333F-SQ-4	MIAMI-DADE CNTY FL	SD		2	1.C FE	222,255	118.1980	212,756	180,000	200,007	0	(4,164)	0	0	5.000	2.381	JJ	4,500	9,000	04/27/2016	07/01/2032
603790-KP-0	MINNEAPOLIS MN SPL SCH DIST #1			2	1.B FE	2,352,948	120.7970	2,458,219	2,035,000	2,207,574	0	(30,815)	0	0	5.000	3.180	FA	42,396	101,750	12/14/2016	02/01/2034
615401-MH-6	MOON PA AREA SCH DIST			2	1.F FE	561,980	110.2480	551,240	500,000	524,364	0	(7,975)	0	0	5.000	3.210	MN	3,194	25,000	12/19/2016	11/15/2029
64084F-KB-6	NESHAMINY PA SCH DIST			2	1.B FE	2,307,314	108.5880	2,177,189	2,005,000	2,076,710	0	(37,523)	0	0	5.000	2.980	MN	16,708	100,250	04/23/2015	11/01/2029
64084F-KM-2	NESHAMINY PA SCH DIST			2	1.B FE	2,309,680	108.5880	2,171,760	2,000,000	2,073,343	0	(38,405)	0	0	5.000	2.930	MN	16,667	100,000	04/23/2015	11/01/2028
655867-QN-2	NORFOLK VA			1	1.B FE	263,600	114.2900	285,725	250,000	261,232	0	(830)	0	0	4.350	3.836	AO	2,719	10,875	01/08/2019	10/01/2032
668844-TQ-6	NORWALK CT				1.A FE	2,000,000	97.1460	1,942,920	2,000,000	2,000,000	0	0	0	0	0.909	0.909	JJ	8,383	14,443	09/16/2020	07/15/2026
697511-EW-9	PALOMAR CA CMNTY CLG DIST			2	1.C FE	2,349,480	122.6410	2,452,820	2,000,000	2,204,123	0	(33,111)	0	0	5.000	3.001	FA	41,667	100,000	05/10/2017	08/01/2035
707546-RC-3	PENN MANOR PA SCH DIST			2	1.C FE	2,149,120	105.2990	2,105,980	2,000,000	2,028,919	0	(19,710)	0	0	4.000	2.950	JD	6,667	80,000	05/07/2015	06/01/2026
717146-VR-2	PHARR-SAN JUAN-ALAMO TX INDEPS			2	1.A FE	541,350	110.3210	551,605	500,000	516,854	0	(5,159)	0	0	4.000	2.850	FA	8,333	20,000	12/19/2016	02/01/2027
720390-ZM-8	PIERCE CNTY WA SCH DIST #3 PUY			2	1.B FE	604,495	121.6420	608,210	500,000	559,460	0	(10,087)	0	0	5.000	2.630	JD	2,083	25,000	04/19/2017	12/01/2031
720424-A5-9	PIERCE CNTY WA SCH DIST #10 TA			1	1.B FE	2,000,000	95.5800	1,911,600	2,000,000	2,000,000	0	0	0	0	2.003	2.003	JD	3,338	40,060	07/09/2020	12/01/2035
720424-A7-5	PIERCE CNTY WA SCH DIST #10 TA			1	1.B FE	750,000	97.0130	727,598	750,000	750,000	0	0	0	0	2.357	2.357	JD	1,473	17,678	07/09/2020	12/01/2039
720424-D8-0	PIERCE CNTY WA SCH DIST #10 TA			2	1.B FE	2,000,000	102.1370	2,042,740	2,000,000	2,000,000	0	0	0	0	3.082	3.082	JD	5,137	66,605	10/22/2020	11/01/2045
752147-HJ-0	RANCHO SANTIAGO CA CMNTY CLG D				1.C FE	2,000,000	98.1140	1,962,280	2,000,000	2,000,000	0	0	0	0	0.734	0.734	MS	4,893	14,639	08/07/2020	09/01/2025
758449-SC-7	REEDY CREEK FL IMPT DIST			1	1.D FE	745,283	100.1680	751,260	750,000	745,949	0	380	0	0	2.297	2.361	JD	1,436	17,228	03/12/2020	06/01/2031
758449-SD-5	REEDY CREEK FL IMPT DIST			1	1.D FE	744,945	101.9160	764,370	750,000	745,589	0	367	0	0	2.397	2.461	JD	1,498	17,978	03/12/2020	06/01/2032
759049-PM-5	REGL SCH DIST #5 CT				1.B FE	249,875	102.9840	257,460	250,000	249,968	0	20	0	0	2.750	2.759	JJ	3,170	6,875	01/12/2017	07/15/2023
777594-YW-6	ROSEMOUNT MN INDEP SCH DIST #1				1.C FE	2,975,510	117.9740	2,713,402	2,300,000	2,591,365	0	(68,220)	0	0	5.000	1.770	FA	47,917	115,000	02/08/2016	02/01/2026
777594-YW-6	ROSEMOUNT MN INDEP SCH DIST #1	SD			1.C FE	97,028	117.9740	88,481	75,000	84,501	0	(2,225)	0	0	5.000	1.770	FA	1,563	3,750	02/08/2016	02/01/2026
777594-YX-4	ROSEMOUNT MN INDEP SCH DIST #1	SD		2	1.C FE	96,317	117.3550	88,016	75,000	84,218	0	(2,153)	0	0	5.000	1.860	FA	1,563	3,750	02/08/2016	02/01/2027
79623P-ES-0	SAN ANTONIO TX				1.A FE	2,000,000	98.7530	1,975,060	2,000,000	2,000,000	0	0	0	0	1.225	1.225	FA	10,208	25,521	07/01/2020	02/01/2027
797272-RG-8	SAN DIEGO CA CMNTY CLG DIST			2	1.B FE	1,000,000	104.4510	1,044,510	1,000,000	1,000,000	0	0	0	0	3.316	3.316	FA	13,817	33,160	09/18/2019	08/01/2041
797356-BY-7	SAN DIEGO CA UNIF SCH DIST			2	1.A FE	2,627,708	118.0370	2,655,833	2,250,000	2,600,136	0	(27,571)	0	0	4.000	2.000	JJ	45,000	45,000	04/01/2021	07/01/2050
797356-DR-0	SAN DIEGO CA UNIF SCH DIST			1	1.C FE	2,000,000	101.1690	2,023,380	2,000,000	2,000,000	0	0	0	0	2.614	2.614	JJ	10,166	0	10/07/2021	07/01/2036
799017-VL-9	SAN MATEO CA UNION HIGH SCH DI				1.A FE	262,823	104.1390	260,348	250,000	259,883	0	(1,645)	0	0	2.492	1.756	MS	2,077	6,230	03/11/2020	09/01/2027
801686-SH-0	SANTA CLARITA CA CMNTY CLG DIS			2	1.C FE	792,705	105.7330	792,998	750,000	788,936	0	(3,769)	0	0	3.000	2.150	FA	9,375	11,250	04/20/2021	08/01/2049
802498-UV-5	SANTA MONICA-MALIBU CA UNIF SC			2	1.B FE	750,000	104.3530	782,648	750,000	750,000	0	0	0	0	2.944	2.944	FA	9,200	22,080	10/08/2019	08/01/2036
804350-JA-5	SAUK PRAIRIE WI SCH DIST			2	1.D FE	981,240	101.2660	1,012,660	1,000,000	982,375	0	774	0	0	2.250	2.370	MS	7,500	25,313	06/24/2020	03/01/2040
819190-WX-3	SHAKOPEE MN INDEP SCH DIST #72				1.C FE	250,000	97.8030	244,508	250,000	250,000	0	0	0	0	1.385	1.385	FA	1,443	1,366	01/27/2021	02/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
839278-KF-4	SOUTH PASADENA CA UNIF SCH DIS			2	1.C FE	762,945	104.8130	786,098	750,000	760,628	0	(1,221)	0	0	3.404	3.192	FA	10,638	25,530	01/24/2020	08/01/2049
866854-RB-0	SUN PRAIRIE WI AREA SCH DIST			2	1.C FE	2,132,460	108.0940	2,161,880	2,000,000	2,056,310	0	(16,691)	0	0	4.000	3.060	MS	26,667	80,000	01/19/2017	03/01/2031
901582-FG-6	TWIN FALLS CNTY ID SCH DIST #4			2	1.A FE	524,055	113.8690	569,345	500,000	512,632	0	(2,435)	0	0	4.000	3.414	MS	5,889	20,000	12/20/2016	09/15/2032
904139-CY-6	UMATILLA CNTY OR SCH DIST #16R				1.B FE	250,000	105.5520	263,880	250,000	250,000	0	0	0	0	2.533	2.533	JD	281	6,333	12/05/2019	06/15/2029
910678-09-5	UNITED TX INDEP SCH DIST	@			1.A FE	706,238	98.8690	741,518	750,000	729,061	0	12,615	0	0	0.000	1.753	N/A	0	0	02/12/2020	08/15/2023
910678-R3-7	UNITED TX INDEP SCH DIST	@			1.A FE	224,885	94.9540	237,385	250,000	232,997	0	4,487	0	0	0.000	1.954	N/A	0	0	02/12/2020	08/15/2025
915506-MS-5	UPPER ARLINGTON OH CITY SCH DI			2	1.B FE	2,560,388	120.1810	2,704,073	2,250,000	2,467,981	0	(32,979)	0	0	5.000	3.190	JD	9,375	112,500	02/07/2019	12/01/2048
91882R-HL-9	VAL VERDE CA UNIF SCH DIST			2	1.C FE	2,205,000	100.2820	2,211,218	2,205,000	2,205,000	0	0	0	0	2.891	2.891	FA	6,729	0	11/12/2021	08/01/2036
92858Q-AP-7	VOCATIONAL REGION 8 MID-COAST			2	1.E FE	551,830	114.8080	574,040	500,000	531,535	0	(4,908)	0	0	4.000	2.820	MN	3,333	20,000	08/15/2017	11/01/2031
932889-YE-2	WALNUT VLY CA UNIF SCH DIST			2	1.B FE	753,434	102.3890	778,156	760,000	753,871	0	228	0	0	3.200	3.257	FA	10,133	24,320	01/07/2020	08/01/2041
937440-FL-4	WASHINGTON CLACKAMAS & YAMHILL	@		3	1.B FE	776,903	39.0280	1,073,270	2,750,000	913,341	0	37,271	0	0	0.000	4.210	N/A	0	0	01/31/2018	06/15/2048
938429-V9-5	WASHINGTON CNTY OR SCH DIST #4				1.B FE	2,000,000	99.4640	1,989,280	2,000,000	2,000,000	0	0	0	0	1.593	1.593	JD	1,416	31,860	06/18/2020	06/15/2028
938429-W6-0	WASHINGTON CNTY OR SCH DIST #4			2	1.B FE	2,000,000	98.3090	1,966,180	2,000,000	2,000,000	0	0	0	0	2.043	2.043	JD	1,816	40,860	06/18/2020	06/15/2033
943517-CG-5	WAUWATOSA WI SCH DIST			2	1.B FE	3,389,662	114.4970	3,635,280	3,175,000	3,320,283	0	(25,604)	0	0	4.000	3.036	MS	42,333	127,000	02/07/2019	03/01/2033
951140-J4-5	WEST ALLEGHENY PA SCH DIST			1	1.C FE	1,415,000	103.5350	1,465,020	1,415,000	1,415,000	0	0	0	0	2.450	2.450	MS	11,556	34,668	04/01/2020	03/01/2028
952347-S4-5	W CONTRA COSTA CA UNIF SCH DIS	SD		2	1.E FE	1,710,721	108.6250	1,944,388	1,790,000	1,727,278	0	6,052	0	0	3.321	3.802	FA	24,769	59,446	03/01/2019	08/01/2032
95736U-7P-3	WESTCHESTER CNTY NY			2	1.B FE	364,419	118.8820	350,702	295,000	348,681	0	(8,748)	0	0	4.000	0.859	JD	524	11,800	03/06/2020	12/15/2029
95736U-7P-3	WESTCHESTER CNTY NY	SD		2	1.B FE	945,020	118.8820	909,447	765,000	904,208	0	(22,686)	0	0	4.000	0.859	JD	1,360	30,600	03/06/2020	12/15/2029
964559-Z6-8	WHITE SETTLEMENT TX INDEP SCHD			2	1.A FE	2,250,000	100.6540	2,264,715	2,250,000	2,250,000	0	0	0	0	2.843	2.843	FA	24,166	46,199	10/29/2020	08/15/2045
968657-JV-9	WILL CNTY IL			2	1.B FE	3,250,000	105.7800	3,437,850	3,250,000	3,250,000	0	0	0	0	2.904	2.904	MN	12,060	85,991	12/03/2020	11/15/2040
972631-MJ-1	WIMBERLEY TX INDEP SCH DIST	@			1.A FE	535,446	62.3270	560,943	900,000	558,145	0	15,815	0	0	0.000	2.895	N/A	0	0	06/25/2020	08/15/2038
986082-E5-0	YONKERS NY				1.G FE	250,000	100.5470	251,368	250,000	250,000	0	0	0	0	2.256	2.256	MN	940	5,640	11/07/2019	05/01/2022
986082-E6-8	YONKERS NY				1.G FE	250,000	101.7690	254,423	250,000	250,000	0	0	0	0	2.378	2.378	MN	991	5,945	11/07/2019	05/01/2023
986082-E7-6	YONKERS NY				1.G FE	250,000	102.4860	256,215	250,000	250,000	0	0	0	0	2.428	2.428	MN	1,012	6,070	11/07/2019	05/01/2024
98816P-EF-5	YSLETA TX INDEP SCH DIST			2	1.A FE	2,000,000	100.8570	2,017,140	2,000,000	2,000,000	0	0	0	0	2.730	2.730	FA	20,627	54,600	06/24/2020	08/15/2045
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						167,689,264	XXX	169,043,041	155,095,000	161,566,244	0	(1,414,903)	0	0	XXX	XXX	XXX	1,417,916	5,213,269	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						167,689,264	XXX	169,043,041	155,095,000	161,566,244	0	(1,414,903)	0	0	XXX	XXX	XXX	1,417,916	5,213,269	XXX	XXX
010268-CP-3	ALABAMA FEDERAL AID HIGHWAY FI			1	1.C FE	751,658	100.2430	751,823	750,000	751,617	0	(40)	0	0	1.547	1.507	MS	2,482	0	11/05/2021	09/01/2027
010268-CT-5	ALABAMA FEDERAL AID HIGHWAY FI			1	1.C FE	2,003,860	100.7960	2,015,920	2,000,000	2,003,800	0	(60)	0	0	2.056	2.034	MS	8,795	0	11/02/2021	09/01/2031
010609-FU-4	ALABAMA ST PUBLIC SCH & CLG AU			2	1.B FE	2,364,600	119.9780	2,399,560	2,000,000	2,325,895	0	(33,451)	0	0	4.000	1.980	MN	13,333	79,333	10/23/2020	11/01/2040
01179R-L6-8	ALASKA ST MUNI BOND BANK AUTH			1	1.E FE	1,964,680	97.7330	1,954,660	2,000,000	1,964,879	0	199	0	0	1.731	2.004	JD	2,885	0	12/14/2021	12/01/2028
015086-NX-5	ALEXANDRIA LA UTILITIES REVENU			1	1.C FE	808,005	107.4670	806,003	750,000	804,387	0	(2,482)	0	0	2.997	2.480	MN	3,746	22,478	07/14/2020	05/01/2040
015086-NY-3	ALEXANDRIA LA UTILITIES REVENU			1	1.C FE	750,000	105.8230	793,673	750,000	750,000	0	0	0	0	3.087	3.087	MN	3,859	23,153	06/17/2020	05/01/2043
017357-A3-8	ALLEGHENY CNTY PA SAN AUTH			2	1.D FE	568,225	116.2670	581,335	500,000	532,310	0	(7,621)	0	0	5.000	3.230	JD	2,083	25,000	12/20/2016	12/01/2029
02765U-JR-6	AMERICAN MUNI PWR-OHIO INC OHR			2	1.E FE	563,495	100.5900	502,950	500,000	501,611	0	(13,055)	0	0	5.250	2.580	FA	9,917	26,250	01/03/2017	02/15/2031
040507-HN-8	ARIZONA ST HLTH FACS AUTH			1	1.D FE	1,121,000	99.6810	1,176,236	1,180,000	1,138,455	0	3,310	0	0	0.954	1.282	JAJO	2,649	11,147	03/13/2013	01/01/2037
040654-XG-5	ARIZONA ST TRANSPRTN BRD HIGHW			2	1.A	90,111	102.3360	81,869	80,000	80,956	0	(1,877)	0	0	5.000	2.578	JJ	2,000	4,000	11/10/2016	07/01/2027
040654-XL-4	ARIZONA ST TRANSPRTN BRD HIGHW			2	1.C FE	245,427	102.3510	225,172	220,000	222,417	0	(4,736)	0	0	5.000	2.772	JJ	5,500	11,000	11/10/2016	07/01/2027
045258-CT-5	ASPEN CO COPS			2	1.B FE	2,683,172	118.3320	2,774,885	2,345,000	2,548,486	0	(30,593)	0	0	5.000	3.370	JD	9,771	117,250	04/13/2017	12/01/2046
047849-FE-9	ATLANTA GA TAX ALLOCATION				1.F FE	979,837	120.7240	1,020,118	845,000	917,609	0	(13,217)	0	0	5.000	3.130	JJ	21,125	42,250	12/15/2016	01/01/2027
047849-GD-0	ATLANTA GA TAX ALLOCATION				1.F FE	829,093	119.9850	857,893	715,000	776,439	0	(11,184)	0	0	5.000	3.130	JJ	17,875	35,750	12/15/2016	01/01/2027
047849-GE-8	ATLANTA GA TAX ALLOCATION			2	1.F FE	611,127	119.3270	632,433	530,000	573,756	0	(7,948)	0	0	5.000	3.200	JJ	13,250	26,500	12/15/2016	01/01/2028
047870-MW-7	ATLANTA GA WTR & WSTWTR REVENU			2	1.C FE	582,015	115.0100	575,050	500,000	535,591	0	(10,063)	0	0	5.000	2.750	MN	4,167	25,000	02/15/2017	11/01/2028
047870-NA-4	ATLANTA GA WTR & WSTWTR REVENU			2	1.C FE	2,163,356	114.9090	2,154,544	1,875,000	1,980,288	0	(29,476)	0	0	5.000	3.210	MN	15,625	93,750	03/03/2015	11/01/2032
047870-NA-4	ATLANTA GA WTR & WSTWTR REVENU	SD		2	1.C FE	144,224	114.9090	143,636	125,000	132,019	0	(1,965)	0	0	5.000	3.210	MN	1,042	6,250	03/03/2015	11/01/2032
047870-NE-6	ATLANTA GA WTR & WSTWTR REVENU			2	1.C FE	6,250,730	114.0080	6,407,250	5,620,000	5,918,498	0	(83,481)	0	0	5.000	3.305	MN	46,833	281,000	01/29/2019	11/01/2040
047870-NT-3	ATLANTA GA WTR & WSTWTR REVENU			2	1.C FE	2,387,560	124.3330	2,486,660	2,000,000	2,229,550	0	(35,690)	0	0	5.000	2.850	MN	16,667	100,000	04/26/2017	11/01/2031
050589-NN-6	AUBURN UNIV AL GEN FEE REVENUE			2	1.D FE	523,785	113.9030	569,515	500,000	512,078	0	(2,494)	0	0	4.000	3.406	JD	1,667	20,000	12/20/2016	06/01/2032
050589-QF-0	AUBURN UNIV AL GEN FEE REVENUE			1	1.D FE	1,010,000	101.2880	1,023,009	1,010,000	1,010,000	0	0	0	0	1.564	1.564	JD	1,316	15,796	02/21/2020	06/01/2024
052398-FS-8	AUSTIN TX ARPT SYS REVENUE			2	1.F FE	998,197	115.2240	1,025,494	890,000	948,444	0	(10,816)	0	0	5.000	3.521	MN	5,686	44,500	01/19/2017	11/15/2036
052398-FT-6	AUSTIN TX ARPT SYS REVENUE			2	1.F FE	558,590	114.6510	573,255	500,000	531,689	0	(5,856)	0	0	5.000	3.571	MN	3,194	25,000	01/19/2017	11/15/2041
052398-FU-3	AUSTIN TX ARPT SYS REVENUE			2	1.F FE	3,828,370	117.0740	4,097,590	3,500,000	3,678,646	0	(32,752)	0	0	5.000	3.841	MN	22,361	175,000	01/26/2017	11/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052398-FV-1	AUSTIN TX ARPT SYS REVENUE			2	1.F FE	780,118	115.0880	811,370	705,000	745,805	0	(7,514)	0	0	5.000	3.691	MN	4,504	35,250	02/06/2017	11/15/2037
052477-EL-6	AUSTIN TX WTR & WSTWTR SYS REV			2	1.C FE	3,495,278	127.7160	3,512,190	2,750,000	3,417,592	0	(68,111)	0	0	5.000	2.000	MN	17,569	139,410	10/21/2020	11/15/2050
05922K-UA-5	BALTIMORE MD PROJ REVENUE			2	1.D FE	2,650,526	109.3280	2,629,338	2,405,000	2,469,415	0	(30,524)	0	0	5.000	3.600	JJ	60,125	120,250	06/15/2015	07/01/2043
059231-WZ-9	BALTIMORE MD REVENUE			2	1.C FE	2,759,075	109.3280	2,733,200	2,500,000	2,567,929	0	(32,199)	0	0	5.000	3.580	JJ	62,500	125,000	06/15/2015	07/01/2042
083389-ER-3	BENTON/WASHINGTON AR REGL PUBL			2	1.C FE	2,717,303	104.3450	2,869,488	2,750,000	2,719,415	0	1,014	0	0	3.200	3.274	AO	22,000	88,000	10/09/2019	10/01/2044
091096-NQ-6	BIRMINGHAM AL WTRWKS BRD WTR R			2	1.C FE	798,600	105.9840	794,880	750,000	797,850	0	(750)	0	0	3.463	2.465	JJ	12,986	0	11/15/2021	01/01/2039
100216-GM-6	BOSSIER CITY LA UTILITIES REVE			2	1.C FE	750,660	102.6100	769,575	750,000	750,613	0	(47)	0	0	2.750	2.740	AO	5,156	7,906	04/21/2021	10/01/2038
114894-ZK-7	BROWARD CNTY FL ARPT SYS REVEN			1	1.E FE	250,000	101.9710	254,928	250,000	250,000	0	0	0	0	2.070	2.070	AO	1,294	5,175	11/01/2019	10/01/2024
13032U-NG-9	CALIFORNIA ST HLTH FACS FING A			2	2.B FE	2,003,306	118.2720	2,170,291	1,835,000	1,936,080	0	(15,793)	0	0	5.000	3.899	FA	34,661	91,750	05/17/2017	08/15/2047
13032U-NG-9	CALIFORNIA ST HLTH FACS FING A	SD		2	2.B FE	109,172	118.2720	118,272	100,000	105,508	0	(861)	0	0	5.000	3.899	FA	1,889	5,000	05/17/2017	08/15/2047
13032U-VM-7	CALIFORNIA ST HLTH FACS FING A			2	1.D FE	2,070,360	104.4370	2,088,740	2,000,000	2,065,030	0	(5,330)	0	0	3.034	2.550	JD	5,057	60,680	04/23/2021	06/01/2034
13032U-XQ-6	CALIFORNIA ST HLTH FACS FING A			1	1.D FE	739,965	98.3510	737,633	750,000	740,022	0	57	0	0	1.679	1.900	JD	1,049	0	12/15/2021	06/01/2028
13033L-S5-7	CALIFORNIA ST HLTH FACS FING A	SD		2	1.F FE	9,172,349	104.1250	9,496,200	9,120,000	9,127,153	0	(5,883)	0	0	4.000	3.930	MS	121,600	364,800	02/05/2013	03/01/2043
13033W-KV-4	CALIFORNIA ST INFRASTRUCTURE &	SD		2	1.B FE	10,255,272	107.1800	10,969,873	10,235,000	10,237,307	0	(1,451)	0	0	5.000	4.984	JJ	255,875	511,750	10/14/2003	07/01/2023
13034A-M9-8	CALIFORNIA ST INFRASTRUCTURE &			2	1.A FE	2,247,750	98.0190	2,205,428	2,250,000	2,247,849	0	99	0	0	2.716	2.723	AO	15,278	30,555	05/05/2021	10/01/2040
13034A-N2-2	CALIFORNIA ST INFRASTRUCTURE &			2	1.A FE	911,119	98.4110	880,777	895,000	909,675	0	(1,444)	0	0	2.786	2.575	AO	6,234	19,671	01/08/2021	10/01/2043
13067W-PE-6	CALIFORNIA ST DEPT OF WTR RESO			1	1.B FE	65,000	101.8130	66,178	65,000	65,000	0	0	0	0	2.518	2.518	JD	136	1,637	12/07/2017	12/01/2022
13067W-PJ-5	CALIFORNIA ST DEPT OF WTR RESO			1	1.B FE	64,630	106.3060	69,099	65,000	64,784	0	40	0	0	2.907	2.980	JD	157	1,890	01/08/2018	12/01/2026
13067W-TF-9	CALIFORNIA ST DEPT OF WTR RESO			1	1.B FE	2,000,000	98.1010	1,962,017	2,000,000	2,000,000	0	0	0	0	2.232	2.232	JD	3,720	23,808	05/06/2021	12/01/2035
13077C-TM-6	CALIFORNIA ST UNIV REVENUE	SD		1	1.D FE	2,475,980	129.9180	2,598,360	2,000,000	2,357,531	0	(43,677)	0	0	6.434	3.556	MN	21,447	128,680	03/11/2019	11/01/2030
130795-5E-3	CALIFORNIA ST STWD CMNTYS DEV			2	1.D FE	1,920,609	101.1010	1,718,717	1,700,000	1,706,939	0	(27,302)	0	0	5.000	3.340	AO	21,250	85,000	02/06/2013	04/01/2042
130795-5E-3	CALIFORNIA ST STWD CMNTYS DEV	SD		2	1.D FE	9,038,160	101.1010	8,088,080	8,000,000	8,032,654	0	(128,479)	0	0	5.000	3.340	AO	100,000	400,000	02/06/2013	04/01/2042
134041-JA-1	CAMPBELL & KENTON CNTYS KY SAN				1.C FE	592,900	119.8210	599,105	500,000	547,445	0	(9,579)	0	0	5.000	2.780	FA	10,417	25,000	12/21/2016	08/01/2026
143287-BB-5	CARMEL IN LOCAL PUBLIC IMPT BO			2	1.C FE	4,531,872	116.0120	4,478,063	3,860,000	4,204,114	0	(69,980)	0	0	5.000	2.890	JJ	88,994	193,000	01/12/2017	07/15/2032
15504R-GE-3	CENTRL PUGET SOUND WA REGL TRA			2	1.B FE	798,719	117.0270	772,378	660,000	719,946	0	(14,724)	0	0	5.000	2.500	MN	5,500	33,000	04/27/2016	11/01/2035
15504R-GE-3	CENTRL PUGET SOUND WA REGL TRA	SD		2	1.B FE	121,018	117.0270	117,027	100,000	109,083	0	(2,231)	0	0	5.000	2.500	MN	833	5,000	04/27/2016	11/01/2035
155498-ML-9	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	2,000,000	103.8840	2,077,680	2,000,000	2,000,000	0	0	0	0	2.674	2.674	JJ	9,656	0	10/07/2021	01/01/2033
155498-MM-7	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	1,987,860	100.7660	2,015,320	2,000,000	1,987,967	0	107	0	0	2.774	2.833	JJ	10,017	0	10/21/2021	01/01/2034
155675-DU-2	CENTRL UT WTR CONSERVANCY DIST			2	1.B FE	6,055,508	103.5020	5,433,855	5,250,000	5,322,905	0	(94,741)	0	0	5.000	3.110	AO	65,625	262,500	04/23/2013	10/01/2042
155675-DU-2	CENTRL UT WTR CONSERVANCY DIST	SD		2	1.B FE	6,603,387	103.5020	5,925,490	5,725,000	5,804,501	0	(103,313)	0	0	5.000	3.110	AO	71,563	286,250	04/23/2013	10/01/2042
160429-YQ-3	CHARLESTON SC WTRWKS & SWR REV			2	1.A FE	2,000,000	101.2470	2,024,940	2,000,000	2,000,000	0	0	0	0	2.531	2.531	JJ	25,310	51,464	06/18/2020	01/01/2040
161037-L6-1	CHARLOTTE NC COPS			1	1.C FE	256,995	103.0450	257,613	250,000	251,753	0	(1,202)	0	0	2.965	2.458	JD	618	7,413	06/07/2017	06/01/2023
161045-MN-6	CHARLOTTE NC WTR & SWR SYS REV			2	1.A FE	2,480,421	114.8400	2,336,994	2,035,000	2,205,851	0	(46,167)	0	0	5.000	2.481	JJ	50,875	101,750	08/14/2015	07/01/2027
161045-MN-6	CHARLOTTE NC WTR & SWR SYS REV	SD		2	1.A FE	60,944	114.8400	57,420	50,000	54,198	0	(1,134)	0	0	5.000	2.481	JJ	1,250	2,500	08/14/2015	07/01/2027
167593-H7-0	CHICAGO IL OHARE INTERNATIONA			1	1.F FE	5,170,080	136.2440	6,274,036	4,605,000	5,148,903	0	(8,405)	0	0	4.572	3.921	JJ	105,270	210,541	05/10/2019	01/01/2054
167593-WK-4	CHICAGO IL OHARE INTERNATIONA			2	1.F FE	4,738,061	118.8230	4,859,861	4,090,000	4,518,318	0	(78,321)	0	0	5.250	2.980	JJ	107,363	214,725	02/08/2019	01/01/2033
16772P-BU-9	CHICAGO IL TRANSIT AUTH SALEST			2	1.E FE	4,392,950	117.6000	4,845,120	4,120,000	4,272,305	0	(27,384)	0	0	5.000	4.161	JD	17,167	206,000	03/27/2017	12/01/2046
16772P-BU-9	CHICAGO IL TRANSIT AUTH SALEST	SD		2	1.E FE	223,913	117.6000	246,960	210,000	217,763	0	(1,396)	0	0	5.000	4.161	JD	875	10,500	03/27/2017	12/01/2046
181108-B5-9	CLARK CNTY WA PUBLIC UTILITY D			2	1.D FE	1,906,326	128.6110	1,871,290	1,455,000	1,845,035	0	(45,680)	0	0	5.000	1.440	JJ	36,375	61,433	08/12/2020	01/01/2040
181108-B6-7	CLARK CNTY WA PUBLIC UTILITY D			2	1.D FE	4,052,103	128.2610	3,976,091	3,100,000	3,922,961	0	(96,253)	0	0	5.000	1.470	JJ	77,500	130,889	08/12/2020	01/01/2041
185328-KM-2	CLEARWATER FL WTR & SWR REVENU			2	1.C FE	5,117,118	117.2980	5,249,086	4,475,000	4,823,879	0	(64,408)	0	0	5.000	3.270	JD	18,646	223,750	01/27/2017	12/01/2035
19648A-2L-8	COLORADO ST HLTH FACS AUTH REV			2	1.A FE	1,881,825	115.2650	1,901,873	1,650,000	1,755,837	0	(28,992)	0	0	5.000	3.010	JD	6,875	82,500	05/30/2017	06/01/2026
19648A-2L-8	COLORADO ST HLTH FACS AUTH REV	SD		2	1.A FE	102,645	115.2650	103,739	90,000	95,773	0	(1,581)	0	0	5.000	3.010	JD	375	4,500	05/30/2017	06/01/2026
19648A-6A-8	COLORADO ST HLTH FACS AUTH REV			2	1.A FE	943,335	118.4060	911,726	770,000	850,930	0	(17,333)	0	0	5.000	2.450	MN	4,919	38,500	04/28/2016	05/15/2028
19648A-6A-8	COLORADO ST HLTH FACS AUTH REV	SD		2	1.A FE	134,762	118.4060	130,247	110,000	121,561	0	(2,476)	0	0	5.000	2.450	MN	703	5,500	04/28/2016	05/15/2028
19668Q-NA-9	COLORADO ST BLDG EXCELLENT SCH			2	1.D FE	1,946,159	116.4050	1,920,683	1,650,000	1,914,740	0	(29,616)	0	0	4.000	1.881	MS	19,433	50,600	11/19/2020	03/15/2045
196707-MR-1	COLORADO ST BRD OF GOVERNORS U			1	1.C FE	11,909,920	146.5380	14,118,936	9,635,000	11,281,684	0	(81,788)	0	0	5.000	3.526	MS	160,583	481,750	02/22/2013	03/01/2043
196711-SG-1	COLORADO ST COPS			2	1.D FE	844,598	111.8390	838,793	750,000	835,289	0	(8,777)	0	0	3.000	1.630	JD	1,000	22,500	12/07/2020	12/15/2036
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS			1	1.B FE	745,155	104.6420	784,815	750,000	745,466	0	162	0	0	3.256	3.298	FA	10,175	24,420	12/18/2019	02/01/2043
19986T-BB-9	COMANCHE CNTY OK EDUCTNL FACSA			2	1.F FE	595,660	118.3630	591,815	500,000	558,416	0	(8,946)	0	0	5.000	2.841	JD	2,083	25,000	08/16/2017	12/01/2030
20281P-BE-1	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,407,438	109.4650	1,368,313	1,250,000	1,334,323	0	(28,920)	0	0	5.197	2.474	JD	5,414	64,963	07/17/2019	06/01/2026
20281P-JN-3	CMWLTH FING AUTH PA			2	1.E FE	2,226,400	111.6780	2,233,560	2,000,000	2,085,923	0	(23,208)	0	0	5.000	3.651	JD	8,333	100,000	04/10/2015	06/01/2032
20281P-JP-8	CMWLTH FING AUTH PA			2	1.E FE	2,780,535	113.2510	2,831,275	2,500,000	2,610,395	0	(29,853)	0	0	5.000	3.614	JD	10,417	125,000	01/17/2017	06/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20281P-KT-8	CMWLTH FING AUTH PA			1	1.E FE	306,075	112.8770	310,412	275,000	302,446	0	(1,658)	0	0	3.864	2.953	JD	886	10,626	10/03/2019	06/01/2038
20774Y-2W-6	CONNECTICUT ST HLTH & EDUCTNLF			2	1.G FE	788,858	112.8220	846,165	750,000	773,920	0	(3,897)	0	0	4.000	3.360	JJ	15,000	30,000	12/13/2017	07/01/2034
20774Y-2Y-2	CONNECTICUT ST HLTH & EDUCTNLF			2	1.G FE	784,493	112.3960	842,970	750,000	771,260	0	(3,456)	0	0	4.000	3.430	JJ	15,000	30,000	12/13/2017	07/01/2036
20775D-LG-5	CONNECTICUT ST HLTH & EDUCTNL			2	1.D FE	1,978,520	100.4180	2,008,360	2,000,000	1,979,556	0	1,036	0	0	2.350	2.458	MN	7,833	24,022	05/13/2021	11/01/2032
20775H-CU-5	CONNECTICUT ST HSG FIN AUTH HS			2	1.A FE	997,500	101.2230	1,012,230	1,000,000	997,634	0	117	0	0	2.350	2.367	MN	3,003	23,826	10/23/2020	11/15/2040
20775H-GR-8	CONNECTICUT ST HSG FIN AUTH HS			2	1.A FE	750,000	100.2990	752,243	750,000	750,000	0	0	0	0	2.559	2.559	MN	2,452	9,756	04/21/2021	11/15/2036
220245-L9-3	CORPUS CHRISTI TX UTILITY SYSR			2	1.D FE	2,000,000	103.9920	2,079,840	2,000,000	2,000,000	0	0	0	0	2.859	2.859	JJ	26,366	56,068	07/01/2020	07/15/2043
235036-4W-7	DALLAS-FORT WORTH TX INTERNATI			1	1.E FE	751,380	104.6990	785,243	750,000	751,257	0	(73)	0	0	2.994	2.979	MN	3,743	22,455	01/08/2020	11/01/2038
235241-NJ-1	DALLAS TX AREA RAPID TRANSIT S	SD		2	1.C FE	8,697,450	104.3590	7,826,925	7,500,000	7,629,779	0	(137,584)	0	0	5.000	3.070	JD	31,250	375,000	04/15/2013	12/01/2042
235241-RP-3	DALLAS TX AREA RAPID TRANSIT S			2	1.B FE	752,057	116.8270	712,645	610,000	671,819	0	(14,925)	0	0	5.000	2.280	JD	2,542	30,500	04/27/2016	12/01/2032
235241-RP-3	DALLAS TX AREA RAPID TRANSIT S	SD		2	1.B FE	110,959	116.8270	105,144	90,000	99,121	0	(2,202)	0	0	5.000	2.280	JD	375	4,500	04/27/2016	12/01/2032
235416-6N-9	DALLAS TX WTRWKS & SWR SYS REV			2	1.B FE	3,210,966	114.3510	3,041,737	2,660,000	2,936,731	0	(70,219)	0	0	5.000	2.100	AO	33,250	133,000	12/18/2017	10/01/2027
235416-6T-6	DALLAS TX WTRWKS & SWR SYS REV			2	1.B FE	2,328,080	114.5060	2,290,120	2,000,000	2,131,336	0	(32,524)	0	0	5.000	3.130	AO	25,000	100,000	05/26/2015	10/01/2032
23542J-RC-1	DALLAS TX WTRWKS & SWR SYS REV			2	1.B FE	2,042,620	101.1320	2,022,640	2,000,000	2,037,061	0	(3,739)	0	0	2.772	2.535	AO	13,860	55,440	06/16/2020	10/01/2040
246045-NF-1	DELAWARE CNTY PA REGL WTR QUAL			2	1.D FE	554,570	115.3780	576,890	500,000	529,207	0	(5,429)	0	0	5.000	3.670	MN	4,167	25,000	12/19/2016	11/01/2041
249015-B6-4	DENTON TX UTILITY SYS REVENUE				1.F FE	1,074,655	113.3090	1,031,112	910,000	974,902	0	(21,215)	0	0	5.000	2.451	JD	3,792	45,500	01/20/2017	12/01/2024
249015-C8-9	DENTON TX UTILITY SYS REVENUE			2	1.F FE	2,308,580	120.4960	2,409,920	2,000,000	2,169,169	0	(31,361)	0	0	5.000	3.130	JD	8,333	100,000	04/11/2017	12/01/2034
25477G-TF-2	DIST OF COLUMBIA INCOME TAX SE			2	1.B FE	2,677,635	119.1420	2,680,695	2,250,000	2,623,810	0	(41,145)	0	0	4.000	1.840	MN	15,000	90,000	09/04/2020	05/01/2045
254845-MT-4	DIST OF COLUMBIA WTR & SWR AUT			2	1.C FE	866,820	117.8100	883,575	750,000	807,870	0	(12,571)	0	0	5.000	3.050	AO	9,375	37,500	01/04/2017	10/01/2034
254845-RM-4	DIST OF COLUMBIA WTR & SWR AUT			1	1.C FE	2,000,000	104.6300	2,092,600	2,000,000	2,000,000	0	0	0	0	3.207	3.207	AO	16,035	64,140	10/09/2019	10/01/2048
25484J-CW-8	DIST OF COLUMBIA UNIV REVENUE			2	1.G FE	701,304	119.6860	718,116	600,000	656,333	0	(9,753)	0	0	5.000	3.051	AO	7,500	30,000	02/08/2017	04/01/2030
25484J-DB-3	DIST OF COLUMBIA UNIV REVENUE			2	1.G FE	2,881,725	117.5500	2,938,750	2,500,000	2,711,951	0	(36,490)	0	0	5.000	3.231	AO	31,250	125,000	01/17/2017	04/01/2035
271014-A3-6	EAST BAY CA MUNI UTILITY DISTW			2	1.B FE	753,045	109.6640	822,480	750,000	751,176	0	(316)	0	0	4.000	3.950	JD	2,500	30,000	06/03/2015	06/01/2045
271014-A3-6	EAST BAY CA MUNI UTILITY DISTW	SD		2	1.B FE	6,024,360	109.6640	6,579,840	6,000,000	6,009,410	0	(2,525)	0	0	4.000	3.950	JD	20,000	240,000	06/03/2015	06/01/2045
29270C-J8-9	ENERGY N W WA ELEC REVENUE			2	1.C FE	2,278,440	113.9250	2,278,500	2,000,000	2,107,416	0	(28,458)	0	0	5.000	3.361	JJ	50,000	100,000	05/28/2015	07/01/2038
3134GW-3J-3	FREDDIE MAC			2	1.A FE	1,377,478	97.4010	1,345,105	1,381,000	1,378,296	0	698	0	0	0.450	0.502	AO	1,070	6,215	10/15/2020	10/29/2025
3135G0-6A-6	FANNIE MAE			2	1.A FE	6,400,000	97.8100	6,259,846	6,400,000	6,400,000	0	0	0	0	0.580	0.580	AO	7,321	37,120	10/15/2020	10/20/2025
34074M-RD-5	FLORIDA ST HSG FIN CORP REVENU			2	1.A FE	1,250,000	106.8600	1,335,750	1,250,000	1,250,000	0	0	0	0	3.400	3.400	JJ	21,250	44,029	07/26/2018	07/01/2033
341507-P5-4	FLORIDA ST BRD OF EDU LOTTERY				1.B FE	2,956,038	115.5870	2,670,060	2,310,000	2,572,127	0	(72,166)	0	0	5.000	1.650	JJ	57,750	115,500	06/21/2016	07/01/2025
341507-P5-4	FLORIDA ST BRD OF EDU LOTTERY	SD			1.B FE	435,088	115.5870	392,996	340,000	378,581	0	(10,622)	0	0	5.000	1.650	JJ	8,500	17,000	06/21/2016	07/01/2025
342814-DF-4	FLORIDA ST MID-BAY BRIDGE AUTH			2	2.A FE	4,553,877	113.8140	4,689,137	4,120,000	4,327,967	0	(50,993)	0	0	5.000	3.550	AO	51,500	206,000	04/05/2017	10/01/2035
342814-DF-4	FLORIDA ST MID-BAY BRIDGE AUTH	SD		2	2.A FE	232,115	113.8140	239,009	210,000	220,600	0	(2,599)	0	0	5.000	3.550	AO	2,625	10,500	04/05/2017	10/01/2035
342816-J3-0	FLORIDA ST MUNI PWR AGY			2	1.F FE	247,648	119.4300	238,860	200,000	223,209	0	(4,561)	0	0	5.000	2.400	AO	2,500	10,000	04/28/2016	10/01/2029
342816-J3-0	FLORIDA ST MUNI PWR AGY	SD		2	1.F FE	359,090	119.4300	346,347	290,000	323,653	0	(6,613)	0	0	5.000	2.400	AO	3,625	14,500	04/28/2016	10/01/2029
346609-JZ-4	FORSYTH CNTY GA WTR & SEWERAGE			2	1.A FE	8,658,145	113.7880	8,818,570	7,750,000	8,246,206	0	(143,551)	0	0	5.000	2.920	AO	96,875	387,500	01/16/2019	04/01/2041
373511-GP-3	GEORGIA ST HGR EDU FACS AUTH R			2	1.E FE	1,964,720	108.9980	2,179,960	2,000,000	1,971,700	0	1,189	0	0	4.125	4.246	JD	3,667	82,500	05/29/2015	06/15/2040
373539-4G-7	GEORGIA ST HSG & FIN AUTH REVE			2	1.A FE	2,193,750	105.1470	2,365,808	2,250,000	2,206,530	0	4,499	0	0	3.100	3.370	JD	5,813	69,750	01/30/2019	12/01/2031
392274-2G-0	GTR ORLANDO FL AVIATION AUTH A			2	1.D FE	2,449,760	122.3940	2,447,880	2,000,000	2,358,730	0	(41,563)	0	0	5.000	2.445	AO	25,000	100,000	10/09/2019	10/01/2049
392274-W4-4	GTR ORLANDO FL AVIATION AUTH A			2	1.E FE	2,375,500	118.8560	2,377,120	2,000,000	2,228,771	0	(36,154)	0	0	5.000	2.830	AO	25,000	100,000	08/30/2017	10/01/2031
392274-W7-7	GTR ORLANDO FL AVIATION AUTH A			2	1.E FE	877,995	120.9100	906,825	750,000	828,251	0	(12,291)	0	0	5.000	3.010	AO	9,375	37,500	08/30/2017	10/01/2034
392274-W8-5	GTR ORLANDO FL AVIATION AUTH A			2	1.E FE	874,470	118.0610	885,458	750,000	826,169	0	(11,944)	0	0	5.000	3.060	AO	9,375	37,500	08/30/2017	10/01/2035
407287-ME-8	HAMILTON CNTY OH SALES TAX			2	1.D FE	574,965	119.7860	598,930	500,000	540,060	0	(7,406)	0	0	5.000	3.225	JD	2,083	25,000	12/20/2016	12/01/2030
44244C-GS-0	HOUSTON TX UTILITY SYS REVENUE			2	1.C FE	1,518,709	119.5780	1,482,767	1,240,000	1,377,422	0	(26,159)	0	0	5.000	2.565	MN	7,922	62,000	04/05/2016	11/15/2034
44244C-GS-0	HOUSTON TX UTILITY SYS REVENUE	SD		2	1.C FE	5,842,129	119.5780	5,703,871	4,770,000	5,298,631	0	(100,626)	0	0	5.000	2.565	MN	30,475	238,500	04/05/2016	11/15/2034
44244C-SV-0	HOUSTON TX UTILITY SYS REVENUE			2	1.C FE	2,335,680	124.9040	2,498,080	2,000,000	2,245,395	0	(31,696)	0	0	5.000	3.010	MN	12,778	100,000	01/23/2019	11/15/2035
45129W-QH-6	IDAHO ST HSG & FIN ASSN			2	1.F FE	905,318	120.0410	900,308	750,000	896,167	0	(9,151)	0	0	4.000	1.770	JJ	13,833	5,750	04/16/2021	07/15/2039
45203H-E7-3	ILLINOIS ST FIN AUTH REVENUE			2	1.D FE	2,825,450	111.9290	2,798,225	2,500,000	2,605,655	0	(38,582)	0	0	5.000	3.280	FA	52,083	125,000	10/19/2015	08/01/2033
45203H-E7-3	ILLINOIS ST FIN AUTH REVENUE	SD		2	1.D FE	73,462	111.9290	72,754	65,000	67,747	0	(1,003)	0	0	5.000	3.280	FA	1,354	3,250	10/19/2015	08/01/2033
45204E-BX-5	ILLINOIS ST FIN AUTH REVENUE			2	1.G FE	4,352,538	116.8260	4,813,231	4,120,000	4,243,272	0	(24,877)	0	0	5.000	4.250	JD	17,167	206,000	03/24/2017	12/01/2046
45204E-BX-5	ILLINOIS ST FIN AUTH REVENUE	SD		2	1.G FE	221,846	116.8260	245,335	210,000	216,280	0	(1,267)	0	0	5.000	4.250	JD	875	10,500	03/24/2017	12/01/2046
45204E-PQ-5	ILLINOIS ST FIN AUTH REVENUE			2	1.D FE	159,722	115.1070	172,661	150,000	154,956	0	(1,082)	0	0	5.000	4.120	FA	2,833	7,500	03/27/2017	02/15/2045
45204E-PQ-5	ILLINOIS ST FIN AUTH REVENUE	SD		2	1.D FE	4,450,906	115.1070	4,811,473	4,180,000	4,318,116	0	(30,156)	0	0	5.000	4.120	FA	78,956	209,000	03/27/2017	02/15/2045
45470R-CU-8	INDIANA ST FIN AUTH HIGHWAY RE			2	1.B FE	2,088,835	120.7970	2,113,948	1,750,000	1,929,188	0	(33,587)	0	0	5.000	2.758	JD	7,292	87,500	12/16/2016	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45471C-AZ-1	INDIANA ST FIN AUTH HLTH FAC R			2	1.F FE	3,931,739	116.9770	4,322,300	3,695,000	3,837,576	0	(22,038)	0	0	5.000	4.222	FA	69,794	184,750	05/18/2017	08/15/2051
45471C-AZ-1	INDIANA ST FIN AUTH HLTH FAC R	SD		2	1.F FE	202,173	116.9770	222,256	190,000	197,331	0	(1,133)	0	0	5.000	4.222	FA	3,589	9,500	05/18/2017	08/15/2051
454898-TX-5	INDIANA ST MUNI PWR AGY			2	1.E FE	1,580,222	118.4550	1,693,907	1,430,000	1,508,229	0	(15,713)	0	0	5.000	3.670	JJ	35,750	71,500	01/27/2017	01/01/2042
45505M-FD-3	INDIANA FIN AUTH IN WSTWTR UTI			2	1.E FE	2,226,760	118.5540	2,371,080	2,000,000	2,146,499	0	(28,035)	0	0	5.000	3.320	AO	25,000	100,000	01/14/2019	10/01/2041
45505M-HZ-2	INDIANA FIN AUTH IN WSTWTR UTI			2	1.D FE	2,345,660	119.1540	2,383,080	2,000,000	2,305,713	0	(31,540)	0	0	4.000	2.080	AO	20,000	81,556	09/18/2020	10/01/2045
45528U-MC-2	INDIANAPOLIS IN LOCAL PUBLIC I			2	1.F FE	554,935	106.8810	534,405	500,000	517,105	0	(8,151)	0	0	5.000	3.220	JJ	12,500	25,000	01/18/2017	01/01/2032
46246K-4N-9	IOWA ST FIN AUTH REVENUE			2	1.A FE	2,275,860	121.0750	2,421,500	2,000,000	2,189,136	0	(30,539)	0	0	5.000	3.140	FA	41,667	100,000	01/24/2019	08/01/2042
46267V-AX-0	IREDELL CNTY NC LTD OBLIG				1.B FE	1,205,080	123.6430	1,236,430	1,000,000	1,118,599	0	(18,183)	0	0	5.000	2.810	JD	4,167	50,000	12/16/2016	12/01/2027
469487-LF-7	JACKSONVILLE FL SPL REVENUE			2	1.D FE	770,653	118.9530	773,195	650,000	713,787	0	(12,398)	0	0	5.000	2.780	AO	8,125	32,500	02/24/2017	10/01/2028
469487-ML-3	JACKSONVILLE FL SPL REVENUE			2	1.D FE	2,388,812	121.5350	2,455,007	2,020,000	2,244,274	0	(35,371)	0	0	5.000	2.890	AO	25,250	101,000	08/23/2017	10/01/2035
47770V-AK-6	JOBSOHIO BEVERAGE SYS STWD LIQ			2	1.D FE	2,252,260	104.7190	2,094,380	2,000,000	2,039,116	0	(37,969)	0	0	5.000	3.000	JJ	50,000	100,000	12/10/2015	01/01/2038
47770V-AZ-3	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1.D FE	8,526,809	121.0130	9,227,241	7,625,000	8,372,149	0	(60,047)	0	0	4.532	3.392	JJ	172,783	345,565	05/02/2019	01/01/2035
480780-FZ-3	JORDAN VLY UT WTR CONSERVANCYD			2	1.B FE	1,304,089	114.9210	1,321,592	1,150,000	1,251,098	0	(19,526)	0	0	5.000	3.000	AO	14,375	57,500	03/14/2019	10/01/2046
485424-QG-3	KANSAS ST DEPT OF TRANSPRTN HI			2	1.C FE	712,320	116.0030	643,817	555,000	619,409	0	(16,878)	0	0	5.000	1.720	MS	9,250	27,750	04/05/2016	09/01/2026
485424-QG-3	KANSAS ST DEPT OF TRANSPRTN HI	SD		2	1.C FE	121,929	116.0030	110,203	95,000	106,025	0	(2,889)	0	0	5.000	1.720	MS	1,583	4,750	04/05/2016	09/01/2026
485424-SK-2	KANSAS ST DEPT OF TRANSPRTN HI			2	1.C FE	2,802,762	122.4750	2,902,658	2,370,000	2,667,857	0	(48,191)	0	0	5.000	2.600	MS	39,500	118,500	02/14/2019	09/01/2032
485428-ZY-5	KANSAS ST DEV FIN AUTH REVENUE			1	1.D FE	4,106,883	122.6140	4,046,262	3,300,000	4,097,262	0	(9,621)	0	0	5.501	2.500	MN	30,256	0	11/15/2021	05/01/2034
491552-T2-1	KENTUCKY ST TURNPIKE AUTH ECON				1.D FE	492,915	98.9660	494,830	500,000	493,073	0	158	0	0	1.868	2.046	JJ	2,050	0	10/07/2021	07/01/2030
516826-KG-8	LAREDO TX CMNTY CLG DIST COMBI			2	1.D FE	596,715	120.9420	604,710	500,000	557,837	0	(9,460)	0	0	5.000	2.751	FA	10,417	25,000	08/16/2017	08/01/2030
528835-2C-4	LEWISVILLE TX WTR & SWR REVENU				1.A FE	1,332,093	105.3180	1,205,891	1,145,000	1,181,878	0	(32,161)	0	0	5.000	2.080	FA	21,628	57,250	01/24/2017	02/15/2023
544495-V8-4	LOS ANGELES CA DEPT WTR & PWRR	SD		2	1.D FE	2,299,300	115.7930	2,315,860	2,000,000	2,148,148	0	(34,344)	0	0	5.000	3.020	JJ	50,000	100,000	05/03/2017	07/01/2036
544525-UX-4	LOS ANGELES CA DEPT OF WTR & P	SD		2	1.C FE	428,359	115.9290	394,159	340,000	379,023	0	(9,280)	0	0	5.000	2.000	JJ	8,500	17,000	05/27/2016	07/01/2028
546475-UA-0	LOUISIANA ST GAS & FUELS TAX R			1	1.D FE	846,137	101.1160	869,598	860,000	846,796	0	591	0	0	2.530	2.640	MN	3,626	21,758	11/18/2020	05/01/2041
54651T-BN-4	LOUISIANA ST TRANSPRTN AUTH			1	1.E FE	750,000	101.0950	758,213	750,000	750,000	0	0	0	0	3.080	3.080	FA	8,727	12,641	01/07/2021	08/15/2043
54811B-PY-1	LOWER COLORADO RIVER TX AUTH T			2	1.F FE	2,165,620	112.8930	2,257,860	2,000,000	2,063,714	0	(17,327)	0	0	5.000	3.981	MN	12,778	100,000	06/05/2015	05/15/2045
54811B-VY-4	LOWER COLORADO RIVER TX AUTH T			2	1.F FE	2,497,120	126.4890	2,529,780	2,000,000	2,439,721	0	(47,474)	0	0	5.000	2.120	MN	12,778	108,333	10/02/2020	05/15/2045
54811G-UW-8	LOWER COLORADO RIVER TX AUTH R			2	1.A FE	12,184	101.7600	10,176	10,000	10,113	0	(299)	0	0	5.000	1.945	MN	64	500	08/19/2014	05/15/2032
54811G-VS-6	LOWER COLORADO RIVER TX AUTH R			2	1.F FE	332,417	101.7560	305,268	300,000	301,768	0	(4,652)	0	0	5.000	3.390	MN	1,917	15,000	09/09/2014	05/15/2032
557363-DX-3	MADISON CNTY NY CAPITAL RESOUR			1	1.D FE	821,730	108.1610	811,208	750,000	816,328	0	(5,402)	0	0	3.044	2.101	JJ	11,415	11,415	01/11/2021	07/01/2032
56041M-VE-1	MAINE ST GOVTL FACS AUTH			2	1.D FE	250,000	97.8030	244,508	250,000	250,000	0	0	0	0	1.884	1.884	AO	1,178	3,022	01/21/2021	10/01/2030
560551-RA-3	MAINE ST TURNPIKE AUTH			2	1.D FE	4,001,025	117.2260	4,102,910	3,500,000	3,948,400	0	(47,053)	0	0	4.000	2.330	JJ	70,000	86,722	11/04/2020	07/01/2050
56185P-CF-8	MANATEE CNTY FL SCH DIST			2	1.F FE	580,920	121.6480	608,240	500,000	545,170	0	(7,804)	0	0	5.000	3.121	AO	6,250	25,000	02/02/2017	10/01/2028
574218-B3-6	MARYLAND ST HLTH & HGR EDUCTNL				1.A FE	1,576,875	104.1930	1,562,895	1,500,000	1,572,720	0	(4,155)	0	0	2.670	0.710	JJ	20,025	0	11/05/2021	07/01/2024
575579-MK-0	MASSACHUSETTS BAY MA TRANSPRTN				1.C FE	15,725,360	102.4910	14,348,740	14,000,000	14,083,022	0	(161,145)	0	0	5.250	4.040	JJ	367,500	735,000	03/23/2009	07/01/2022
575829-BY-1	MASSACHUSETTS ST CLEAN WTR TRU	SD		2	1.A FE	163,580	116.5210	151,477	130,000	144,677	0	(3,408)	0	0	5.000	2.100	FA	2,708	6,500	02/26/2016	02/01/2029
575829-BZ-8	MASSACHUSETTS ST CLEAN WTR TRU	SD		2	1.A FE	162,261	117.3240	152,521	130,000	144,139	0	(3,275)	0	0	5.000	2.200	FA	2,708	6,500	02/26/2016	02/01/2030
575829-CA-2	MASSACHUSETTS ST CLEAN WTR TRU			2	1.A FE	4,597,098	116.2460	4,312,727	3,710,000	4,099,745	0	(90,059)	0	0	5.000	2.290	FA	77,292	185,500	02/26/2016	02/01/2031
575829-CA-2	MASSACHUSETTS ST CLEAN WTR TRU	SD		2	1.A FE	154,889	116.2460	145,308	125,000	138,132	0	(3,034)	0	0	5.000	2.290	FA	2,604	6,250	02/26/2016	02/01/2031
575831-CP-5	MASSACHUSETTS ST CLG BLDG AUTH			2	1.D FE	652,586	114.9310	632,121	550,000	590,250	0	(11,395)	0	0	5.000	2.689	MN	4,583	27,500	02/25/2016	05/01/2036
575831-CP-5	MASSACHUSETTS ST CLG BLDG AUTH	SD		2	1.D FE	94,922	114.9310	91,945	80,000	85,855	0	(1,657)	0	0	5.000	2.689	MN	667	4,000	02/25/2016	05/01/2036
575831-EF-5	MASSACHUSETTS ST CLG BLDG AUTH			2	1.D FE	255,063	112.5080	281,270	250,000	253,719	0	(469)	0	0	4.000	3.751	MN	1,667	10,000	01/16/2019	05/01/2031
575831-EH-1	MASSACHUSETTS ST CLG BLDG AUTH			2	1.D FE	2,530,175	111.2260	2,780,650	2,500,000	2,522,162	0	(2,786)	0	0	4.000	3.851	MN	16,667	100,000	01/16/2019	05/01/2033
57583U-6R-4	MASSACHUSETTS ST DEV FIN AGY R			2	2.B FE	4,415,420	112.7910	4,675,187	4,145,000	4,272,297	0	(33,208)	0	0	5.000	4.050	JJ	103,625	207,250	05/09/2017	07/01/2044
57583U-6R-4	MASSACHUSETTS ST DEV FIN AGY R	SD		2	2.B FE	213,048	112.7910	225,582	200,000	206,142	0	(1,602)	0	0	5.000	4.050	JJ	5,000	10,000	05/09/2017	07/01/2044
57584X-J9-3	MASSACHUSETTS ST DEV FIN AGYRE			2	1.D FE	574,875	119.8080	599,040	500,000	542,671	0	(6,968)	0	0	5.000	3.291	JJ	12,500	25,000	01/25/2017	07/01/2037
57584X-K2-6	MASSACHUSETTS ST DEV FIN AGYRE			2	1.D FE	889,576	119.4850	926,009	775,000	840,326	0	(10,661)	0	0	5.000	3.311	JJ	19,375	38,750	01/25/2017	07/01/2038
57584X-K5-9	MASSACHUSETTS ST DEV FIN AGYRE			2	1.D FE	572,975	119.1630	595,815	500,000	541,625	0	(6,789)	0	0	5.000	3.331	JJ	12,500	25,000	01/25/2017	07/01/2039
57584X-PY-1	MASSACHUSETTS ST DEV FIN AGY R			2	2.B FE	4,422,738	112.4570	4,633,228	4,120,000	4,285,735	0	(31,048)	0	0	5.000	4.060	AO	51,500	206,000	03/28/2017	10/01/2043
57584X-PY-1	MASSACHUSETTS ST DEV FIN AGY R	SD		2	2.B FE	225,431	112.4570	236,160	210,000	218,448	0	(1,583)	0	0	5.000	4.060	AO	2,625	10,500	03/28/2017	10/01/2043
57584X-ZZ-7	MASSACHUSETTS ST DEV FIN AGY R			2	3.A FE	5,493,336	111.6170	5,759,437	5,160,000	5,342,784	161,137	(34,133)	0	0	5.000	4.170	AO	64,500	258,000	03/23/2017	10/01/2041
57584X-ZZ-7	MASSACHUSETTS ST DEV FIN AGY R	SD		2	3.A FE	276,796	111.6170	290,204	260,000	269,210	8,119	(1,720)	0	0	5.000	4.170	AO	3,250	13,000	03/23/2017	10/01/2041
57587G-DH-5	MASSACHUSETTS ST HSG FIN AGY H			2	1.C FE	750,000	103.6280	777,210	750,000	750,000	0	0	0	0	3.265	3.265	JD	2,041	23,399	12/04/2020	12/01/2050
576000-MN-0	MASSACHUSETTS ST SCH BLDG AUTH			2	1.B FE	411,233	102.9740	360,409	350,000	354,582	0	(7,204)	0	0	5.000	2.860	FA	6,611	17,500	03/27/2013	08/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576000-US-0	MASSACHUSETTS ST SCH BLDG AUTH			2	1.B FE	3,130,854	119.7530	3,065,677	2,560,000	2,854,326	0	(56,167)	0	0	5.000	2.480	MN	16,356	128,000	10/05/2016	11/15/2035
576000-XC-2	MASSACHUSETTS ST SCH BLDG AUTH			1	1.C FE	500,000	102.4370	512,185	500,000	500,000	0	0	0	0	2.078	2.078	AO	2,193	10,390	11/07/2019	10/15/2023
576000-YX-5	MASSACHUSETTS ST SCH BLDG AUTH			2	1.B FE	2,572,088	118.1710	2,540,677	2,150,000	2,543,123	0	(28,965)	0	0	4.000	1.710	FA	32,489	43,000	04/21/2021	08/15/2045
576000-YY-3	MASSACHUSETTS ST SCH BLDG AUTH			2	1.B FE	1,926,120	127.1720	1,907,580	1,500,000	1,873,637	0	(39,586)	0	0	5.000	1.860	FA	28,333	81,250	09/01/2020	08/15/2050
57604P-B7-8	MASSACHUSETTS ST WTR POLL ABAT				1.A FE	6,147,985	124.4500	5,992,268	4,815,000	5,399,633	0	(95,216)	0	0	5.250	2.880	FA	105,328	252,788	03/22/2013	08/01/2027
576051-SF-4	MASSACHUSETTS ST WTR RESOURCES			2	1.B FE	2,401,820	122.5610	2,451,220	2,000,000	2,233,520	0	(38,220)	0	0	5.000	2.731	FA	41,667	100,000	05/05/2017	08/01/2031
576051-WJ-1	MASSACHUSETTS ST WTR RESOURCES			2	1.B FE	1,000,000	107.5850	1,075,850	1,000,000	1,000,000	0	0	0	0	3.104	3.104	FA	12,933	31,040	10/10/2019	08/01/2039
59164G-CX-8	METRO WSTWTR RECLAMATION DIST			1	1.B FE	2,329,640	120.1790	2,403,580	2,000,000	2,223,332	0	(37,878)	0	0	5.775	3.447	AO	28,875	115,500	02/05/2019	04/01/2029
591745-6A-7	MET ATLANTA GA RAPID TRANSIT A			2	1.C FE	800,723	109.0640	817,980	750,000	794,488	0	(4,704)	0	0	3.000	2.230	JJ	11,250	22,500	08/27/2020	07/01/2042
591745-Y6-5	MET ATLANTA GA RAPID TRANSIT A	SD		2	1.C FE	11,808,019	117.2470	12,052,992	10,280,000	11,239,044	0	(197,418)	0	0	5.000	2.780	JJ	257,000	514,000	01/11/2019	07/01/2035
592481-JA-4	MET SAINT LOUIS MO SWR DIST WS			2	1.B FE	579,320	118.8230	594,115	500,000	539,482	0	(8,403)	0	0	5.000	3.041	MN	4,167	25,000	12/09/2016	05/01/2034
592481-JB-2	MET SAINT LOUIS MO SWR DIST WS			2	1.B FE	577,115	118.8230	594,115	500,000	538,428	0	(8,168)	0	0	5.000	3.091	MN	4,167	25,000	12/09/2016	05/01/2035
59259N-8J-5	MET TRANSPRTN AUTH NY DEDICATE			2	1.C FE	580,565	120.3720	601,860	500,000	548,388	0	(7,384)	0	0	5.000	3.180	MN	3,194	25,000	05/17/2017	11/15/2047
59259Y-5J-4	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	2,018,106	113.0080	2,034,144	1,800,000	1,881,790	0	(22,330)	0	0	5.250	3.801	MN	12,075	94,500	03/12/2015	11/15/2055
59259Y-5J-4	MET TRANSPRTN AUTH NY REVENUE	SD		2	1.G FE	8,408,775	113.0080	8,475,600	7,500,000	7,840,790	0	(93,041)	0	0	5.250	3.801	MN	50,313	393,750	03/12/2015	11/15/2055
59259Y-6K-0	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	2,512,986	115.6580	2,428,818	2,100,000	2,272,383	0	(41,641)	0	0	5.000	2.750	MN	13,417	105,000	10/16/2015	11/15/2027
59259Y-6K-0	MET TRANSPRTN AUTH NY REVENUE	SD		2	1.G FE	83,766	115.6580	80,961	70,000	75,746	0	(1,388)	0	0	5.000	2.750	MN	447	3,500	10/16/2015	11/15/2027
59259Y-TV-1	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	3,317,867	103.8530	2,954,618	2,845,000	2,893,586	0	(54,218)	0	0	5.000	3.000	MN	18,176	142,250	03/22/2013	11/15/2026
59259Y-TV-1	MET TRANSPRTN AUTH NY REVENUE	SD		2	1.G FE	9,329,680	103.8530	8,308,240	8,000,000	8,136,621	0	(152,457)	0	0	5.000	3.000	MN	51,111	400,000	03/22/2013	11/15/2026
59333P-4K-1	MIAMI-DADE CNTY FL AVIATION RE				1.F FE	910,000	105.8140	962,907	910,000	910,000	0	0	0	0	2.949	2.949	AO	6,709	26,836	05/10/2019	10/01/2025
59333P-4M-7	MIAMI-DADE CNTY FL AVIATION RE				1.F FE	1,803,288	106.5910	1,865,343	1,750,000	1,788,563	0	(6,117)	0	0	3.135	2.718	AO	13,716	54,863	07/16/2019	10/01/2027
59333P-L3-0	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	6,140,785	111.6840	6,003,015	5,375,000	5,617,876	0	(83,129)	0	0	5.000	3.267	AO	67,188	268,750	02/10/2015	10/01/2033
59333P-V3-9	MIAMI-DADE CNTY FL AVIATION RE				1.F FE	1,940,800	103.8580	2,077,160	2,000,000	1,969,544	0	10,458	0	0	2.504	3.086	AO	12,520	50,080	03/01/2019	10/01/2024
59333P-Z9-2	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	7,820,260	119.3660	8,355,620	7,000,000	7,546,265	0	(84,415)	0	0	5.000	3.490	AO	87,500	350,000	08/09/2018	10/01/2040
59334P-JC-2	MIAMI-DADE CNTY FL TRANSIT SAL				1.C FE	2,000,000	97.5520	1,951,040	2,000,000	2,000,000	0	0	0	0	1.250	1.250	JJ	12,500	20,694	08/13/2020	07/01/2027
59334P-JT-5	MIAMI-DADE CNTY FL TRANSIT SAL			2	1.C FE	742,500	98.8380	741,285	750,000	742,913	0	323	0	0	2.600	2.669	JJ	9,750	16,142	08/13/2020	07/01/2042
59447T-MK-6	MICHIGAN ST FIN AUTH REVENUE			2	1.F FE	109,088	117.1150	117,115	100,000	105,018	0	(920)	0	0	5.000	3.860	MN	639	5,000	03/27/2017	11/15/2034
59447T-MK-6	MICHIGAN ST FIN AUTH REVENUE	SD		2	1.F FE	2,978,102	117.1150	3,197,240	2,730,000	2,867,005	0	(25,104)	0	0	5.000	3.860	MN	17,442	136,500	03/27/2017	11/15/2034
59447T-XS-7	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	250,000	105.2750	263,188	250,000	250,000	0	0	0	0	2.734	2.734	JD	570	6,835	12/05/2019	12/01/2027
59447T-XX-6	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	853,200	108.7110	815,333	750,000	846,904	0	(4,630)	0	0	3.384	2.440	JD	2,115	25,380	08/14/2020	12/01/2040
594615-FY-7	MICHIGAN ST BLDG AUTH REVENUE			2	1.D FE	1,312,428	116.9120	1,373,716	1,175,000	1,248,348	0	(13,813)	0	0	5.000	3.570	AO	12,403	58,750	01/05/2017	04/15/2041
594615-HY-5	MICHIGAN ST BLDG AUTH REVENUE			1	1.D FE	750,000	98.0430	735,323	750,000	750,000	0	0	0	0	2.705	2.705	AO	4,283	20,288	09/11/2020	10/15/2040
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	1,300,000	102.3140	1,330,082	1,300,000	1,300,000	0	0	0	0	3.565	3.565	JD	3,862	51,593	10/30/2020	06/01/2051
594695-2G-2	MICHIGAN ST TRUNK LINE			2	1.C FE	4,426,275	118.1730	4,431,488	3,750,000	4,346,846	0	(60,810)	0	0	4.000	2.030	MN	19,167	150,000	08/27/2020	11/15/2045
604115-CF-0	MINNESOTA ST PUBLIC FACS AUTH				1.A FE	700,574	110.0870	605,479	550,000	593,330	0	(19,595)	0	0	5.000	1.300	MS	9,167	27,500	05/06/2016	03/01/2024
604115-CF-0	MINNESOTA ST PUBLIC FACS AUTH	SD			1.A FE	363,024	110.0870	313,748	285,000	307,453	0	(10,154)	0	0	5.000	1.300	MS	4,750	14,250	05/06/2016	03/01/2024
60416S-5C-0	MINNESOTA ST HSG FIN AGY			2	1.B FE	505,000	97.0780	490,244	505,000	505,000	0	0	0	0	2.941	2.941	JJ	7,426	15,594	01/24/2020	01/01/2035
60416S-5D-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	505,000	101.6470	513,317	505,000	505,000	0	0	0	0	3.237	3.237	JJ	8,173	17,162	01/24/2020	01/01/2040
605871-AY-8	MISSOULA MT WTR SYS REVENUE			2	1.E FE	976,256	123.1720	1,034,645	840,000	939,538	0	(13,685)	0	0	5.000	2.981	JJ	21,000	42,000	03/14/2019	07/01/2039
60637A-CW-0	MISSOURI ST HLTH & EDUCTNL FAC			2	1.E FE	9,777,697	102.7120	9,963,064	9,700,000	9,708,191	0	(9,067)	0	0	4.000	3.900	MN	49,578	388,000	02/05/2013	11/15/2042
610763-RG-1	MONROE CNTY NY WTR AUTH			2	1.B FE	2,650,028	116.6210	2,623,973	2,250,000	2,598,471	0	(39,019)	0	0	4.000	1.940	MS	30,000	90,000	09/02/2020	03/01/2050
625914-JT-4	MUNI ENERGY AGY OF NEBRASKA			2	1.F FE	583,865	118.5690	592,845	500,000	543,950	0	(8,488)	0	0	5.000	3.000	AO	6,250	25,000	01/03/2017	04/01/2028
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT			1	1.A FE	250,000	96.8830	242,208	250,000	250,000	0	0	0	0	1.278	1.278	MN	408	2,379	02/05/2021	11/15/2028
63968A-2A-2	NEBRASKA ST PUBLIC PWR DIST RE			1	1.E FE	251,663	102.5340	256,335	250,000	250,899	0	(436)	0	0	2.216	2.032	JJ	2,770	5,540	03/17/2020	01/01/2024
63968A-H6-5	NEBRASKA ST PUBLIC PWR DIST RE			2	1.E FE	573,250	116.7810	583,905	500,000	535,006	0	(8,094)	0	0	5.000	3.124	JJ	12,500	25,000	12/19/2016	01/01/2029
63968A-K4-6	NEBRASKA ST PUBLIC PWR DIST RE			2	1.E FE	557,530	113.2620	566,310	500,000	527,767	0	(6,360)	0	0	5.000	3.500	JJ	12,500	25,000	12/21/2016	01/01/2036
641480-JA-7	NEVADA ST HIGHWAY IMPT REVENUE			2	1.B FE	788,727	117.3540	727,595	620,000	697,705	0	(16,658)	0	0	5.000	2.019	JD	2,583	31,000	04/05/2016	12/01/2028
641480-JA-7	NEVADA ST HIGHWAY IMPT REVENUE	SD		2	1.B FE	120,853	117.3540	111,486	95,000	106,906	0	(2,552)	0	0	5.000	2.019	JD	396	4,750	04/05/2016	12/01/2028
642577-WC-0	NEW BRAUNFELS TX UTILITY REVEN			2	1.E FE	4,021,010	113.7700	3,981,950	3,500,000	3,938,295	0	(62,680)	0	0	4.000	1.940	JJ	70,000	140,000	09/02/2020	07/01/2050
644614-2T-5	NEW HAMPSHIRE ST HLTH & EDU FA			2	1.E FE	2,315,000	113.4630	2,269,260	2,000,000	2,120,287	0	(32,004)	0	0	5.000	3.171	JJ	50,000	100,000	04/29/2015	07/01/2030
64465Q-BH-8	NEW HAMPSHIRE ST MUNI BOND BAN			2	1.B FE	2,429,395	111.7690	2,363,914	2,115,000	2,383,278	0	(33,344)	0	0	3.000	1.250	FA	23,970	63,979	07/15/2020	08/15/2032
646066-QY-9	NEW JERSEY ST EDUCTNL FACS AUT				1.A FE	158,632	120.4420	144,530	120,000	138,045	0	(3,845)	0	0	5.000	1.529	JJ	3,000	6,000	06/10/2016	07/01/2026
646066-QY-9	NEW JERSEY ST EDUCTNL FACS AUT	SD			1.A FE	224,728	120.4420	204,751	170,000	195,564	0	(5,447)	0	0	5.000	1.529	JJ	4,250	8,500	06/10/2016	07/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
646066-QZ-6	NEW JERSEY ST EDUCTNL FACS AUT			2	1.A FE	117,801	119.3190	107,387	90,000	103,028	0	(2,767)	0	0	5.000	1.649	JJ	2,250	4,500	06/10/2016	07/01/2027
646066-QZ-6	NEW JERSEY ST EDUCTNL FACS AUT	SD		2	1.A FE	183,246	119.3190	167,047	140,000	160,265	0	(4,304)	0	0	5.000	1.649	JJ	3,500	7,000	06/10/2016	07/01/2027
646066-SJ-0	NEW JERSEY ST EDUCTNL FACS AUT	SD		2	1.F FE	297,504	116.2210	278,930	240,000	267,441	0	(5,722)	0	0	5.000	2.310	JJ	6,000	12,000	06/15/2016	07/01/2032
646080-SM-4	NEW JERSEY ST HGR EDU ASSISTAN				1.C FE	1,089,118	111.5280	1,059,516	950,000	1,007,588	0	(18,690)	0	0	5.000	2.820	JD	3,958	47,500	05/16/2017	12/01/2024
646080-SM-4	NEW JERSEY ST HGR EDU ASSISTAN	SD			1.C FE	57,322	111.5280	55,764	50,000	53,031	0	(984)	0	0	5.000	2.820	JD	208	2,500	05/16/2017	12/01/2024
646080-SN-2	NEW JERSEY ST HGR EDU ASSISTAN				1.C FE	2,438,353	116.7600	2,481,150	2,125,000	2,279,306	0	(36,584)	0	0	5.000	3.020	JD	8,854	106,250	05/16/2017	12/01/2025
646080-SN-2	NEW JERSEY ST HGR EDU ASSISTAN	SD			1.C FE	143,433	116.7600	145,950	125,000	134,077	0	(2,152)	0	0	5.000	3.020	JD	521	6,250	05/16/2017	12/01/2025
646080-SQ-5	NEW JERSEY ST HGR EDU ASSISTAN			2	1.C FE	1,618,686	116.8110	1,664,557	1,425,000	1,532,764	0	(19,866)	0	0	5.000	3.320	JD	5,938	71,250	05/16/2017	12/01/2027
646080-SQ-5	NEW JERSEY ST HGR EDU ASSISTAN	SD		2	1.C FE	85,194	116.8110	87,608	75,000	80,672	0	(1,046)	0	0	5.000	3.320	JD	313	3,750	05/16/2017	12/01/2027
646136-2B-6	NEW JERSEY ST TRANSPRTN TRUST			2	2.A FE	5,444,544	117.8820	5,811,583	4,930,000	5,190,810	0	(52,913)	0	0	5.000	3.701	JD	10,956	246,500	10/27/2016	06/15/2027
646136-Z9-5	NEW JERSEY ST TRANSPRTN TRUST				2.A FE	2,523,465	110.7400	2,491,650	2,250,000	2,345,390	0	(36,776)	0	0	5.000	3.191	JD	5,000	112,500	10/27/2016	06/15/2024
646136-Z9-5	NEW JERSEY ST TRANSPRTN TRUST	SD			2.A FE	280,385	110.7400	276,850	250,000	260,599	0	(4,086)	0	0	5.000	3.191	JD	556	12,500	10/27/2016	06/15/2024
646139-6B-6	NEW JERSEY ST TURNPIKE AUTH			2	1.F FE	922,921	116.2240	883,302	760,000	832,194	0	(16,959)	0	0	5.000	2.490	JJ	19,000	38,000	04/27/2016	01/01/2031
646139-6B-6	NEW JERSEY ST TURNPIKE AUTH	SD		2	1.F FE	157,868	116.2240	151,091	130,000	142,349	0	(2,901)	0	0	5.000	2.490	JJ	3,250	6,500	04/27/2016	01/01/2031
646140-CT-8	NEW JERSEY ST TURNPIKE AUTH TU			2	1.F FE	774,803	113.5010	851,258	750,000	766,063	0	(2,359)	0	0	4.000	3.600	JJ	15,000	30,000	01/31/2018	01/01/2043
646140-DK-6	NEW JERSEY ST TURNPIKE AUTH TU			2	1.F FE	2,352,787	117.5620	2,357,118	2,005,000	2,330,167	0	(22,620)	0	0	4.000	2.020	JJ	40,100	32,748	04/20/2021	01/01/2051
646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU				1.F FE	252,233	97.6100	244,025	250,000	251,950	0	(283)	0	0	1.483	1.347	JJ	1,854	1,514	01/25/2021	01/01/2028
64763H-GN-9	NEW ORLEANS LA AVIATION BRD			2	1.F FE	167,429	114.5780	171,867	150,000	159,808	0	(1,762)	0	0	5.000	3.561	JJ	3,750	7,500	05/12/2017	01/01/2048
64763H-GN-9	NEW ORLEANS LA AVIATION BRD	SD		2	1.F FE	4,665,674	114.5780	4,789,360	4,180,000	4,453,310	0	(49,109)	0	0	5.000	3.561	JJ	104,500	209,000	05/12/2017	01/01/2048
64971Q-YC-1	NEW YORK CITY NY TRANSITIONALF	SD			1.A FE	4,909,480	103.9750	4,159,000	4,000,000	4,117,141	0	(138,787)	0	0	5.000	1.450	MN	33,333	200,000	01/28/2016	11/01/2022
64971W-C4-0	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	881,880	117.4250	880,688	750,000	813,541	0	(14,497)	0	0	5.000	2.790	FA	15,625	37,500	01/04/2017	02/01/2030
64971W-TV-2	NEW YORK CITY NY TRANSITIONAL			2	1.A FE	2,624,355	113.9710	2,564,348	2,250,000	2,380,132	0	(39,693)	0	0	5.000	3.021	FA	46,875	112,500	04/21/2015	02/01/2033
64971W-UD-0	NEW YORK CITY NY TRANSITIONAL			2	1.A FE	5,034,735	112.8360	5,077,620	4,500,000	4,691,545	0	(57,825)	0	0	5.000	3.531	FA	93,750	225,000	06/18/2015	02/01/2041
64971X-CX-4	NEW YORK CITY NY TRANSITIONAL			2	1.A FE	858,443	120.6120	904,590	750,000	825,362	0	(12,213)	0	0	5.000	3.030	FA	15,625	37,500	03/15/2019	08/01/2045
64972E-GD-5	NEW YORK CITY NY HSG DEV CORPM				1.C FE	1,000,000	104.2400	1,042,400	1,000,000	1,000,000	0	0	0	0	2.692	2.692	MN	4,487	26,920	06/13/2019	11/01/2026
64972E-GE-3	NEW YORK CITY NY HSG DEV CORPM				1.C FE	745,000	104.8760	781,326	745,000	745,000	0	0	0	0	2.817	2.817	MN	3,498	20,987	06/13/2019	05/01/2027
64972E-MH-9	NEW YORK CITY NY HSG DEV CORP			2	1.C FE	752,798	102.5730	769,298	750,000	752,141	0	(330)	0	0	3.742	3.686	MN	4,678	28,065	01/03/2020	05/01/2055
64972G-MW-1	NEW YORK CITY NY MUNI WTR FINA			2	1.B FE	2,825,475	117.1420	2,928,550	2,500,000	2,667,274	0	(34,244)	0	0	5.000	3.370	JD	5,556	125,000	01/23/2017	06/15/2046
64972G-PT-5	NEW YORK CITY NY MUNI WTR FIN			2	1.B FE	1,142,500	120.1250	1,201,250	1,000,000	1,098,366	0	(16,346)	0	0	5.000	3.030	JD	2,222	50,000	03/20/2019	06/15/2048
64972G-XP-4	NEW YORK CITY NY MUNI WTR FINA			2	1.B FE	2,331,460	117.7880	2,355,760	2,000,000	2,294,568	0	(29,481)	0	0	4.000	2.181	JD	3,556	80,000	09/24/2020	06/15/2050
64972G-ZD-9	NEW YORK CITY NY MUNI WTR FIN			2	1.B FE	7,623,786	129.0410	7,445,666	5,770,000	7,543,912	0	(79,873)	0	0	5.000	1.500	JD	12,822	121,010	07/14/2021	06/15/2048
64972G-ZD-9	NEW YORK CITY NY MUNI WTR FIN	SD		2	1.B FE	1,473,227	129.0410	1,438,807	1,115,000	1,457,792	0	(15,435)	0	0	5.000	1.500	JD	2,478	23,384	07/14/2021	06/15/2048
64985T-AF-8	NEW YORK ST URBAN DEV CORP SAL			2	1.C FE	832,810	127.5460	962,972	755,000	820,270	0	(7,199)	0	0	5.000	3.700	MS	11,115	37,750	03/23/2020	03/15/2036
64989K-LF-1	NEW YORK ST PWR AUTH REVENUE			2	1.C FE	5,540,985	116.3350	5,525,913	4,750,000	5,431,209	0	(73,629)	0	0	4.000	2.121	MN	24,278	190,000	07/07/2020	11/15/2055
64990C-WC-1	NEW YORK ST DORM AUTH REVENUES			2	1.D FE	2,397,660	122.0390	2,440,780	2,000,000	2,235,680	0	(37,324)	0	0	5.000	2.769	AO	25,000	100,000	05/11/2017	10/01/2029
64990C-WE-7	NEW YORK ST DORM AUTH REVENUES			2	1.D FE	2,368,080	122.4580	2,449,160	2,000,000	2,218,855	0	(34,483)	0	0	5.000	2.919	AO	25,000	100,000	05/11/2017	10/01/2031
64990E-YK-7	NEW YORK ST DORM AUTH ST PERSO			2	1.B FE	581,940	113.4650	567,325	500,000	534,602	0	(10,196)	0	0	5.000	2.730	MS	7,361	25,000	02/07/2017	03/15/2030
64990E-YN-1	NEW YORK ST DORM AUTH ST PERSO			2	1.B FE	3,269,126	113.7520	3,196,431	2,810,000	3,002,681	0	(56,753)	0	0	5.000	2.750	MS	41,369	140,500	01/12/2017	03/15/2033
64990F-A9-5	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	480,000	99.0890	475,627	480,000	480,000	0	0	0	0	1.062	1.062	MS	1,501	2,407	03/19/2021	03/15/2025
64990F-ND-2	NEW YORK ST DORM AUTH ST PERSO			2	1.B FE	6,636,749	100.9670	6,007,537	5,950,000	5,968,151	0	(86,928)	0	0	5.000	3.490	MS	87,597	297,500	03/21/2013	03/15/2042
64990F-ND-2	NEW YORK ST DORM AUTH ST PERSO	SD		2	1.B FE	19,386,000	100.9670	17,548,065	17,380,000	17,433,020	0	(253,919)	0	0	5.000	3.490	MS	255,872	869,000	03/21/2013	03/15/2042
650009-G4-9	NEW YORK ST THRUWAY AUTH			2	1.F FE	1,698,525	112.9820	1,694,730	1,500,000	1,580,166	0	(25,110)	0	0	5.000	3.120	JJ	37,500	75,000	12/21/2016	01/01/2031
65000B-GT-9	NEW YORK ST DORM AUTH REVENUES			1	1.E FE	540,000	100.3720	542,009	540,000	540,000	0	0	0	0	1.366	1.366	JJ	594	0	11/18/2021	07/01/2025
650035-4Y-1	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	912,461	109.1810	906,202	830,000	895,079	0	(9,733)	0	0	3.420	2.067	MS	8,358	28,386	03/11/2020	03/15/2028
650035-8P-6	NEW YORK ST URBAN DEV CORP REV			1	1.C FE	2,699,784	107.4290	2,900,583	2,700,000	2,700,000	0	0	0	0	3.350	3.350	MS	26,633	90,450	02/14/2019	03/15/2026
650035-W6-1	NEW YORK ST URBAN DEV CORP REV				1.B FE	672,038	105.6080	586,124	555,000	576,212	0	(17,262)	0	0	5.000	1.780	MS	8,171	27,750	03/09/2016	03/15/2023
650035-W6-1	NEW YORK ST URBAN DEV CORP REV	SD			1.B FE	2,869,786	105.6080	2,502,910	2,370,000	2,460,580	0	(73,714)	0	0	5.000	1.780	MS	34,892	118,500	03/09/2016	03/15/2023
650035-W8-7	NEW YORK ST URBAN DEV CORP REV				1.B FE	772,154	114.3610	709,038	620,000	677,463	0	(17,192)	0	0	5.000	2.000	MS	9,128	31,000	03/18/2016	03/15/2025
650035-W8-7	NEW YORK ST URBAN DEV CORP REV	SD			1.B FE	2,964,076	114.3610	2,721,792	2,380,000	2,600,582	0	(65,995)	0	0	5.000	2.000	MS	35,039	119,000	03/18/2016	03/15/2025
650035-ZP-6	NEW YORK ST URBAN DEV CORP REV	SD		2	1.B FE	14,966,900	105.0280	13,653,640	13,000,000	13,274,348	0	(219,915)	0	0	5.000	3.200	MS	191,389	650,000	04/26/2013	03/15/2043
650036-AN-6	NEW YORK ST URBAN DEV CORP REV			2	1.C FE	3,170,915	116.5590	3,205,373	2,750,000	3,114,440	0	(37,388)	0	0	4.000	2.311	MS	32,389	110,000	06/18/2020	03/15/2045
650036-BB-1	NEW YORK ST URBAN DEV CORP REV			1	1.C FE	2,000,000	97.9510	1,959,020	2,000,000	2,000,000	0	0	0	0	2.227	2.227	MS	13,115	44,540	06/18/2020	03/15/2033
650116-AV-8	NEW YORK ST TRANSPRTN DEV CORP			2	2.C FE	8,791,860	108.8650	8,981,363	8,250,000	8,455,515	0	(76,423)	0	0	5.250	4.190	JJ	216,563	433,125	03/23/2017	01/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
650116-AV-8	NEW YORK ST TRANSPRTN DEV CORP	SD		2	2.C FE	436,929	108.8650	446,347	410,000	420,213	0	(3,798)	0	0	5.250	4.190	JJ	10,763	21,525	03/23/2017	01/01/2050
658196-VW-7	NORTH CAROLINA ST ESTRN MUNI P				1.A FE	897,765	100.0000	750,000	750,000	750,000	0	(31,118)	0	0	6.000	1.795	JJ	22,500	45,000	01/26/2017	01/01/2022
658207-TY-1	NORTH CAROLINA ST HSG FIN AGYH			2	1.B FE	1,260,000	108.1660	1,362,892	1,260,000	1,260,000	0	0	0	0	3.950	3.950	JJ	24,885	53,293	05/17/2017	01/01/2041
65821D-LJ-8	NORTH CAROLINA ST MED CARE COM			2	1.C FE	4,662,635	101.9570	4,241,411	4,160,000	4,191,191	0	(73,311)	0	0	5.000	3.172	JD	17,333	208,000	04/30/2015	06/01/2042
65821D-LJ-8	NORTH CAROLINA ST MED CARE COM	SD		2	1.C FE	20,879,121	101.9570	18,897,730	18,535,000	18,664,469	0	(304,054)	0	0	5.000	3.296	JD	77,229	926,750	04/30/2015	06/01/2042
658289-D5-9	NORTH CAROLINA ST UNIV AT RALE			2	1.C FE	363,081	108.2150	324,645	300,000	311,763	0	(6,482)	0	0	5.000	2.690	AO	3,750	15,000	03/22/2013	10/01/2029
65829Q-CY-8	NORTH CAROLINA ST LTD OBLIG			2	1.B FE	711,604	122.0270	677,250	555,000	672,905	0	(21,480)	0	0	5.000	0.910	MN	4,625	27,750	03/06/2020	05/01/2029
65829Q-CY-8	NORTH CAROLINA ST LTD OBLIG	SD		2	1.B FE	1,833,503	122.0270	1,744,986	1,430,000	1,733,791	0	(55,344)	0	0	5.000	0.910	MN	11,917	71,500	03/06/2020	05/01/2029
65887P-WD-3	NORTH DAKOTA ST PUBLIC FIN AUT				1.C FE	1,998,840	99.7220	1,994,440	2,000,000	1,998,845	0	5	0	0	1.590	1.602	JD	795	0	12/10/2021	12/01/2026
658909-NF-9	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	280,000	106.6290	298,561	280,000	280,000	0	0	0	0	3.150	3.150	JJ	4,410	9,535	08/17/2017	07/01/2032
66285W-SR-8	N TX TOLLWAY AUTH REVENUE			2	1.E FE	2,835,255	116.5230	2,860,640	2,455,000	2,648,388	0	(44,966)	0	0	5.000	2.900	JJ	61,375	122,750	08/16/2017	01/01/2039
66285W-WC-6	N TX TOLLWAY AUTH REVENUE			2	1.E FE	771,653	114.9240	861,930	750,000	764,030	0	(2,056)	0	0	4.000	3.650	JJ	15,000	30,000	01/31/2018	01/01/2043
66285W-XN-1	N TX TOLLWAY AUTH REVENUE			2	1.F FE	2,211,660	118.1660	2,363,320	2,000,000	2,133,678	0	(24,042)	0	0	5.000	3.530	JJ	50,000	100,000	08/09/2018	01/01/2048
663903-ED-0	N E OH REGL SWR DIST			2	1.B FE	15,203,649	106.4900	14,120,574	13,260,000	13,563,819	0	(213,149)	0	0	5.000	3.278	MN	84,717	663,000	04/23/2013	11/15/2043
663903-ED-0	N E OH REGL SWR DIST	SD		2	1.B FE	6,840,480	106.4900	6,389,400	6,000,000	6,131,579	0	(92,232)	0	0	5.000	3.351	MN	38,333	300,000	04/08/2013	11/15/2043
663903-JQ-6	NORTHEAST OH REGL SWR DIST			2	1.B FE	750,000	104.4940	783,705	750,000	750,000	0	0	0	0	3.200	3.200	MN	3,067	24,000	01/23/2020	11/15/2044
665250-CP-9	NTHRN IL MUNI PWR AGY PWR PROJ			2	1.G FE	553,140	117.1060	585,530	500,000	528,713	0	(5,232)	0	0	5.000	3.711	JD	2,083	25,000	12/20/2016	12/01/2030
677561-JU-7	OHIO ST HOSP FAC REVENUE			1	1.C FE	269,818	112.8500	282,125	250,000	268,169	0	(802)	0	0	3.700	3.143	JJ	4,625	9,250	11/22/2019	01/01/2043
677561-KH-4	OHIO ST HOSP FAC REVENUE			2	1.C FE	605,635	123.5280	617,640	500,000	564,764	0	(9,834)	0	0	5.000	2.651	JJ	12,500	25,000	08/09/2017	01/01/2031
677560-G5-0	OHIO ST HSG FIN AGY RSDL MTGER			2	1.A FE	700,000	102.1230	714,861	700,000	700,000	0	0	0	0	2.250	2.250	MS	5,250	14,906	09/02/2020	09/01/2040
677560-G6-8	OHIO ST HSG FIN AGY RSDL MTGER			2	1.A FE	700,000	101.2850	708,995	700,000	700,000	0	0	0	0	2.450	2.450	MS	5,717	16,231	09/02/2020	09/01/2045
67760H-NK-3	OHIO ST TURNPIKE COMMISSION			2	1.C FE	7,471,368	127.8290	7,273,470	5,690,000	7,393,138	0	(78,230)	0	0	5.000	1.480	FA	107,478	141,460	07/15/2021	02/15/2051
67760H-NK-3	OHIO ST TURNPIKE COMMISSION	SD		2	1.C FE	1,437,812	127.8290	1,399,728	1,095,000	1,422,757	0	(15,055)	0	0	5.000	1.480	FA	20,683	27,223	07/15/2021	02/15/2051
677632-A9-2	OHIO ST UNIV			2	1.D FE	863,213	105.8080	793,560	750,000	768,229	0	(12,384)	0	0	5.000	3.230	JD	3,125	37,500	05/07/2013	06/01/2038
677632-A9-2	OHIO ST UNIV	SD		2	1.D FE	10,646,288	105.8080	9,787,240	9,250,000	9,474,830	0	(152,731)	0	0	5.000	3.230	JD	38,542	462,500	05/07/2013	06/01/2038
677632-B2-6	OHIO ST UNIV			2	1.D FE	7,700,469	105.7620	7,248,927	6,854,000	6,990,977	0	(92,711)	0	0	5.000	3.541	JD	28,558	342,700	04/03/2013	06/01/2043
677632-B2-6	OHIO ST UNIV	SD		2	1.D FE	15,140,286	105.7620	14,252,487	13,476,000	13,745,318	0	(182,284)	0	0	5.000	3.541	JD	56,150	673,800	04/03/2013	06/01/2043
67765Q-BY-1	OHIO ST WTR DEV AUTH REVENUE	SD		2	1.A FE	313,178	118.5760	296,440	250,000	294,773	0	(3,513)	0	0	5.000	3.021	JD	1,042	12,500	06/10/2016	12/01/2032
67765Q-BZ-8	OHIO ST WTR DEV AUTH REVENUE			2	1.A FE	751,180	118.5430	734,967	620,000	681,139	0	(12,895)	0	0	5.000	2.621	JD	2,583	31,000	03/10/2016	12/01/2033
67765Q-BZ-8	OHIO ST WTR DEV AUTH REVENUE	SD		2	1.A FE	96,926	118.5430	94,834	80,000	92,374	0	(852)	0	0	5.000	3.384	JD	333	4,000	03/10/2016	12/01/2033
67766W-XX-5	OHIO ST WTR DEV AUTH WTR POLLC			2	1.A FE	612,680	121.7430	608,715	500,000	565,669	0	(11,224)	0	0	5.000	2.400	JD	2,083	25,000	08/16/2017	12/01/2031
67766W-ZD-7	OHIO ST WTR DEV AUTH WTR POLLC			2	1.A FE	7,469,900	126.9630	7,325,765	5,770,000	7,387,394	0	(82,506)	0	0	5.000	1.450	JD	24,042	144,250	07/14/2021	12/01/2050
67766W-ZD-7	OHIO ST WTR DEV AUTH WTR POLLC	SD		2	1.A FE	1,443,490	126.9630	1,415,637	1,115,000	1,427,547	0	(15,943)	0	0	5.000	1.450	JD	4,646	27,875	07/14/2021	12/01/2050
679111-XZ-2	OKLAHOMA ST TURNPIKE AUTH			2	1.D FE	6,741,600	119.1870	7,151,220	6,000,000	6,495,339	0	(89,977)	0	0	5.000	3.200	JJ	150,000	300,000	03/04/2019	01/01/2047
679111-ZL-1	OKLAHOMA ST TURNPIKE AUTH			2	1.D FE	2,246,100	119.0900	2,381,800	2,000,000	2,162,233	0	(29,443)	0	0	5.000	3.230	JJ	50,000	100,000	01/18/2019	01/01/2043
67920Q-LD-8	OKLAHOMA ST WTR RES BRD LOAN P			2	1.A FE	1,152,270	119.4870	1,194,870	1,000,000	1,081,015	0	(15,580)	0	0	5.000	3.150	AO	12,500	50,000	02/09/2017	10/01/2036
67920Q-LE-6	OKLAHOMA ST WTR RES BRD LOAN P			2	1.A FE	859,523	118.4980	888,735	750,000	808,362	0	(11,201)	0	0	5.000	3.220	AO	9,375	37,500	02/09/2017	10/01/2040
682001-ET-5	OMAHA NE PUBLIC PWR DIST ELECR			2	1.C FE	2,815,800	113.1630	2,829,075	2,500,000	2,612,388	0	(33,984)	0	0	5.000	3.450	FA	52,083	125,000	06/02/2015	02/01/2043
682852-CR-7	ONSLOW NC WTR & SWR AUTH COMB			2	1.E FE	637,324	120.2820	649,523	540,000	591,610	0	(9,633)	0	0	5.000	2.900	JD	2,250	27,000	12/19/2016	12/01/2027
683548-DR-9	OPELIKA AL UTILITIES BRD UTILI			2	1.F FE	804,443	112.1820	841,365	750,000	782,239	0	(5,382)	0	0	4.000	3.131	JD	2,500	30,000	08/18/2017	06/01/2034
68428T-CN-5	ORANGE CNTY CA SANTN DIST WSTW	SD		2	1.A FE	98,361	116.8100	93,448	80,000	88,140	0	(1,877)	0	0	5.000	2.371	FA	1,667	4,000	03/03/2016	02/01/2031
68428T-CP-0	ORANGE CNTY CA SANTN DIST WSTW	SD		2	1.A FE	91,550	115.9240	86,943	75,000	82,355	0	(1,692)	0	0	5.000	2.461	FA	1,563	3,750	03/03/2016	02/01/2032
685869-EN-5	OREGON ST HLTH & SCIENCE UNIVR			2	1.D FE	2,499,863	116.3730	2,618,393	2,250,000	2,378,828	0	(25,919)	0	0	5.000	3.610	JJ	56,250	112,500	12/21/2016	07/01/2039
685869-EQ-8	OREGON ST HLTH & SCIENCE UNIVR			2	1.D FE	559,355	118.0380	590,190	500,000	530,548	0	(6,161)	0	0	5.000	3.520	JJ	12,500	25,000	12/22/2016	07/01/2036
685869-FW-4	OREGON ST HLTH & SCIENCE UNIV			1	1.D FE	896,257	106.4060	904,451	850,000	893,690	0	(2,567)	0	0	3.000	2.442	JJ	12,750	12,750	04/12/2021	07/01/2032
68607D-TU-9	OREGON ST DEPT OF TRANSPRTN HI			1	1.B FE	1,000,000	102.2220	1,022,220	1,000,000	1,000,000	0	0	0	0	1.946	1.946	MN	2,487	19,460	11/07/2019	11/15/2023
68607D-VC-6	OREGON ST DEPT OF TRANSPRTN HI			1	1.B FE	3,000,000	97.2070	2,916,210	3,000,000	3,000,000	0	0	0	0	0.934	0.934	MN	3,580	28,020	09/11/2020	11/15/2026
686087-VU-8	OREGON ST HSG & CMNTY SVCS DEP			2	1.C FE	1,679,945	105.9060	1,784,516	1,685,000	1,681,329	0	1,982	0	0	3.150	3.179	JJ	26,539	56,253	09/01/2017	07/01/2032
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEP			2	1.C FE	429,840	107.2850	429,140	400,000	419,058	0	(6,592)	0	0	4.000	2.319	JJ	8,000	16,735	12/07/2017	01/01/2040
687909-ES-6	OSCEOLA CNTY FL SALES TAX REVE			2	1.D FE	5,687,078	112.5410	5,908,403	5,250,000	5,413,934	0	(46,393)	0	0	5.000	3.966	AO	65,625	262,500	06/09/2015	10/01/2044
70869P-HV-2	PENNSYLVANIA ST ECON DEV FINGA			2	2.B FE	4,577,608	116.7920	4,811,830	4,120,000	4,362,769	0	(48,930)	0	0	5.000	3.570	JD	572	206,000	04/19/2017	12/31/2034
70869P-HV-2	PENNSYLVANIA ST ECON DEV FINGA	SD		2	2.B FE	233,325	116.7920	245,263	210,000	222,374	0	(2,494)	0	0	5.000	3.570	JD	29	10,500	04/19/2017	12/31/2034
70869P-JX-6	PENNSYLVANIA ST ECON DEV FINGA			2	2.B FE	2,479,604	117.6740	2,582,944	2,195,000	2,345,039	0	(30,424)	0	0	5.000	3.350	JD	305	109,750	04/12/2017	12/31/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70869P-JX-6	PENNSYLVANIA ST ECON DEV FINGA	SD		2	2.B FE	124,263	117.6740	129,441	110,000	117,519	0	(1,525)	0	0	5.000	3.350	JD	15	5,500	04/12/2017	12/31/2029
708796-4V-6	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	500,000	107.2320	536,160	500,000	500,000	0	0	0	0	3.250	3.250	AO	4,063	16,250	01/11/2017	10/01/2028
708796-5V-5	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	170,000	108.1560	183,865	170,000	170,000	0	0	0	0	3.450	3.450	AO	1,466	5,865	05/11/2017	10/01/2032
708796-5V-5	PENNSYLVANIA ST HSG FIN AGY SF	SD		2	1.B FE	4,705,000	108.1560	5,088,740	4,705,000	4,705,000	0	0	0	0	3.450	3.450	AO	40,581	162,323	05/11/2017	10/01/2032
708796Q-KC-6	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	1,000,000	103.8830	1,038,830	1,000,000	1,000,000	0	0	0	0	2.350	2.350	AO	5,875	23,631	09/03/2020	10/01/2040
709224-K5-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	8,544,132	120.4820	9,216,873	7,650,000	8,285,699	0	(79,515)	0	0	5.000	3.631	JD	31,875	382,500	08/08/2018	12/01/2048
709224-KW-8	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	2,275,960	114.9860	2,299,720	2,000,000	2,120,145	0	(28,255)	0	0	5.000	3.350	JD	8,333	100,000	01/05/2016	12/01/2040
709224-SU-4	PENNSYLVANIA ST TURNPIKE COMMI			1	1.F FE	2,456,975	101.5120	2,537,800	2,500,000	2,489,103	0	11,561	0	0	2.503	2.989	JD	5,215	62,575	02/21/2019	12/01/2022
709235-K3-8	PENNSYLVANIA ST UNIV			1	1.C FE	843,750	111.9880	839,910	750,000	839,758	0	(2,697)	0	0	3.500	2.798	MS	8,750	26,250	06/30/2020	09/01/2049
717817-TZ-3	PHILADELPHIA PA ARPT REVENUE				1.F FE	879,781	121.5310	887,176	730,000	820,840	0	(15,194)	0	0	5.000	2.560	JJ	18,250	36,500	12/18/2017	07/01/2027
71781L-BU-2	PHILADELPHIA PA AUTH FOR INDL	@			1.F FE	212,770	92.3610	230,903	250,000	223,790	0	5,705	0	0	0.000	2.599	N/A	0	0	01/15/2020	04/15/2026
71883M-QC-1	PHOENIX AZ CIVIC IMPT CORP ARP			1	1.F FE	250,000	101.5980	253,995	250,000	250,000	0	0	0	0	2.200	2.200	JJ	2,750	5,500	11/07/2019	07/01/2023
71883M-QD-9	PHOENIX AZ CIVIC IMPT CORP ARP			1	1.F FE	250,000	102.0270	255,068	250,000	250,000	0	0	0	0	2.250	2.250	JJ	2,813	5,625	11/07/2019	07/01/2024
720653-QG-2	PIERCE CNTY WA SWR REVENUE			2	1.C FE	2,000,000	101.0090	2,020,180	2,000,000	2,000,000	0	0	0	0	2.870	2.870	FA	23,917	44,485	10/09/2020	08/01/2042
73358W-ZD-9	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	752,595	115.7260	740,646	640,000	686,693	0	(11,486)	0	0	5.000	2.950	AO	6,756	32,000	10/21/2015	10/15/2032
73358W-ZD-9	PORT AUTH OF NEW YORK & NEW JE	SD		2	1.E FE	1,787,414	115.7260	1,759,035	1,520,000	1,630,896	0	(27,280)	0	0	5.000	2.950	AO	16,044	76,000	10/21/2015	10/15/2032
73474T-AT-7	PORT OF MORROW OR TRANSMISSION			1	1.C FE	746,250	97.6660	732,495	750,000	746,479	0	161	0	0	2.543	2.577	MS	6,358	19,073	06/18/2020	09/01/2040
735000-TP-6	PORT OF OAKLAND CA			1	1.E FE	115,000	99.7860	114,754	115,000	115,000	0	0	0	0	1.667	1.667	MN	320	1,747	11/20/2020	05/01/2027
735389-SG-4	PORT OF SEATTLE WA REVENUE				1.E FE	572,600	102.7310	513,655	500,000	508,094	0	(13,648)	0	0	5.000	2.190	FA	10,417	25,000	01/23/2017	08/01/2022
735389-ZK-7	PORT OF SEATTLE WA REVENUE				1.E FE	117,946	105.9920	105,992	100,000	104,357	0	(3,205)	0	0	5.000	1.681	MN	833	5,000	07/25/2017	05/01/2023
735389-ZK-7	PORT OF SEATTLE WA REVENUE	SD			1.E FE	165,124	105.9920	148,389	140,000	146,099	0	(4,487)	0	0	5.000	1.681	MN	1,167	7,000	07/25/2017	05/01/2023
735389-ZM-3	PORT OF SEATTLE WA REVENUE				1.E FE	193,550	114.2530	182,805	160,000	175,180	0	(4,358)	0	0	5.000	2.041	MN	1,333	8,000	07/25/2017	05/01/2025
735389-ZM-3	PORT OF SEATTLE WA REVENUE	SD			1.E FE	266,132	114.2530	251,357	220,000	240,873	0	(5,992)	0	0	5.000	2.041	MN	1,833	11,000	07/25/2017	05/01/2025
735439-PQ-8	PORT TACOMA WA REVENUE			2	1.D FE	2,414,680	116.2080	2,324,160	2,000,000	2,213,281	0	(40,081)	0	0	5.000	2.671	JD	8,333	100,000	08/17/2016	12/01/2035
744434-EF-4	PUBLIC PWR GENERATION AGY NE R			2	1.G FE	2,274,120	117.0280	2,340,554	2,000,000	2,141,095	0	(28,631)	0	0	5.000	3.300	JJ	50,000	100,000	01/12/2017	01/01/2034
744434-EM-9	PUBLIC PWR GENERATION AGY NE R			2	1.G FE	3,168,389	117.2380	3,329,559	2,840,000	3,013,510	0	(34,995)	0	0	5.000	3.520	JJ	71,000	142,000	04/06/2017	01/01/2040
74529J-PU-3	PUERTO RICO SALES TAX FING COR			2	5.B	31,000	109.3820	33,908	31,000	31,000	0	0	0	0	4.500	4.500	JJ	698	1,395	02/15/2019	07/01/2034
74529J-PV-1	PUERTO RICO SALES TAX FING COR			2	6. Z	16,000	114.0140	18,242	16,000	16,000	0	0	0	0	4.550	4.550	JJ	364	728	02/15/2019	07/01/2040
74529J-PW-9	PUERTO RICO SALES TAX FING COR			2	6. Z	116,000	113.8550	132,072	116,000	116,000	0	0	0	0	4.750	4.750	JJ	2,755	5,510	02/15/2019	07/01/2053
74529J-PX-7	PUERTO RICO SALES TAX FING COR			2	5.B	293,000	115.8050	339,309	293,000	293,000	0	0	0	0	5.000	5.000	JJ	7,325	14,650	02/15/2019	07/01/2058
74529J-QB-4	PUERTO RICO SALES TAX FING COR	@			6. Z	10,916	95.3970	13,356	14,000	12,543	0	593	0	0	0.000	6.618	N/A	0	0	02/15/2019	07/01/2024
74529J-QC-2	PUERTO RICO SALES TAX FING COR	@			6. Z	20,395	90.0870	27,026	30,000	23,670	0	1,194	0	0	0.000	5.243	N/A	0	0	02/15/2019	07/01/2027
74529J-QD-0	PUERTO RICO SALES TAX FING COR	@		3	6. Z	18,080	85.8240	24,889	29,000	20,743	0	967	0	0	0.000	4.832	N/A	0	0	02/15/2019	07/01/2029
74529J-QE-8	PUERTO RICO SALES TAX FING COR	@		3	6. Z	21,387	79.4510	30,191	38,000	24,579	0	1,160	0	0	0.000	4.893	N/A	0	0	02/15/2019	07/01/2031
74529J-QF-5	PUERTO RICO SALES TAX FING COR	@		3	6. Z	22,140	73.9390	31,794	43,000	25,418	0	1,191	0	0	0.000	4.856	N/A	0	0	02/15/2019	07/01/2033
74529J-QG-3	PUERTO RICO SALES TAX FING COR	@		3	6. Z	92,353	33.7790	137,143	406,000	108,390	0	5,866	0	0	0.000	5.642	N/A	0	0	02/15/2019	07/01/2046
74529J-QH-1	PUERTO RICO SALES TAX FING COR	@		3	6. Z	53,147	24.4220	80,837	331,000	62,554	0	3,444	0	0	0.000	5.744	N/A	0	0	02/15/2019	07/01/2051
74529J-RH-0	PUERTO RICO SALES TAX FING COR			2	6. Z	161,000	112.7200	181,479	161,000	161,000	0	0	0	0	4.329	4.329	JJ	3,485	6,970	08/01/2019	07/01/2040
74529J-RK-3	PUERTO RICO SALES TAX FING COR			2	6. Z	5,000	112.4180	5,621	5,000	5,000	0	0	0	0	4.536	4.536	JJ	113	227	08/01/2019	07/01/2053
74529J-RL-1	PUERTO RICO SALES TAX FING COR			2	6. Z	64,000	114.1030	73,026	64,000	64,000	0	0	0	0	4.784	4.784	JJ	1,531	3,062	08/01/2019	07/01/2058
746173-GQ-0	PURDUE IN UNIV COPS			2	1.A FE	2,946,191	117.9220	2,930,362	2,485,000	2,740,611	0	(52,930)	0	0	5.000	2.565	JJ	62,125	124,250	12/14/2017	07/01/2034
751100-MJ-4	RALEIGH NC COMB ENTERPRISE SYS			1	1.A FE	772,665	103.9140	779,355	750,000	766,970	0	(3,098)	0	0	2.362	1.900	MS	5,905	17,715	02/20/2020	03/01/2027
756872-LF-2	RED RIVER TX EDU FIN CORP EDU			1	1.D FE	750,000	104.8140	786,105	750,000	750,000	0	0	0	0	3.397	3.397	MS	7,502	25,478	01/16/2020	03/15/2045
76221R-XP-3	RHODE ISLAND ST HSG & MTGE FIN			2	1.B FE	1,144,920	105.9230	1,228,707	1,160,000	1,146,963	0	6,819	0	0	3.400	3.504	AO	9,860	39,799	02/20/2019	10/01/2035
76221T-NA-3	RHODE ISLAND ST HSG & MTGE FIN			2	1.C FE	750,000	101.9860	764,895	750,000	750,000	0	0	0	0	2.993	2.993	AO	5,612	23,757	08/26/2020	10/01/2038
762232-AN-6	RHODE ISLAND ST COMMERCE CORP			2	1.F FE	618,959	117.7140	635,656	540,000	580,088	0	(8,245)	0	0	5.000	3.199	JD	1,200	27,000	12/16/2016	06/15/2028
77781R-CK-7	ROSEVILLE CA FIN AUTH ELEC SYS			1	1.C FE	525,000	100.1540	525,809	525,000	525,000	0	0	0	0	2.410	2.410	FA	5,272	12,653	01/18/2017	02/01/2022
780486-HD-1	ROYAL OAK MI HOSP FIN AUTH			2	1.E FE	163,944	109.5110	164,267	150,000	154,748	0	(2,076)	0	0	5.000	3.470	MS	2,500	7,500	04/07/2017	09/01/2039
780486-HD-1	ROYAL OAK MI HOSP FIN AUTH	SD		2	1.E FE	4,568,573	109.5110	4,577,560	4,180,000	4,312,320	0	(57,849)	0	0	5.000	3.470	MS	69,667	209,000	04/07/2017	09/01/2039
783186-SA-8	RUTGERS NJ ST UNIV			2	1.E FE	10,696,850	106.3440	10,634,400	10,000,000	10,111,476	0	(79,782)	0	0	5.000	4.131	MN	83,333	500,000	06/18/2013	05/01/2043
786089-GS-5	SACRAMENTO CA WTR REVENUE			2	1.C FE	683,544	107.8400	647,040	600,000	615,414	0	(8,846)	0	0	5.000	3.401	MS	10,000	30,000	04/01/2013	09/01/2038
786089-GS-5	SACRAMENTO CA WTR REVENUE	SD		2	1.C FE	10,287,337	107.8400	9,737,952	9,030,000	9,261,984	0	(133,137)	0	0	5.000	3.401	MS	150,500	451,500	04/01/2013	09/01/2038
786089-GT-3	SACRAMENTO CA WTR REVENUE	SD		2	1.C FE	8,761,061	107.8400	8,346,816	7,740,000	7,928,729	0	(108,200)	0	0	5.000	3.481	MS	129,000	387,000	03/21/2013	09/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
795576-FN-2	SALT LAKE CITY UT ARPT REVENUE			2	1.F FE	581,655	119.5670	597,835	500,000	546,620	0	(7,651)	0	0	5.000	3.141	JJ	12,500	25,000	02/09/2017	07/01/2029
795576-FS-1	SALT LAKE CITY UT ARPT REVENUE			2	1.F FE	1,415,125	118.8080	1,485,100	1,250,000	1,344,950	0	(15,415)	0	0	5.000	3.471	JJ	31,250	62,500	02/09/2017	07/01/2033
795576-FT-9	SALT LAKE CITY UT ARPT REVENUE			2	1.F FE	2,816,325	118.6920	2,967,300	2,500,000	2,682,126	0	(29,509)	0	0	5.000	3.531	JJ	62,500	125,000	02/09/2017	07/01/2034
795576-FY-8	SALT LAKE CITY UT ARPT REVENUE			2	1.F FE	12,742,185	117.1060	13,467,190	11,500,000	12,302,776	0	(129,838)	0	0	5.000	3.590	JJ	287,500	575,000	08/09/2018	07/01/2047
79574C-AP-8	SALT RIVER AZ PROJ AGRIC IMPT&			2	1.B FE	2,302,240	114.3730	2,287,460	2,000,000	2,114,294	0	(31,165)	0	0	5.000	3.220	JD	8,333	100,000	05/15/2015	12/01/2032
79574C-AR-4	SALT RIVER AZ PROJ AGRIC IMPT&			2	1.B FE	3,142,810	113.6400	3,125,100	2,750,000	2,898,945	0	(40,533)	0	0	5.000	3.310	JD	11,458	137,500	05/15/2015	12/01/2034
79574C-AS-2	SALT RIVER AZ PROJ AGRIC IMPT&			2	1.B FE	2,291,180	113.6150	2,272,300	2,000,000	2,110,310	0	(30,039)	0	0	5.000	3.280	JD	8,333	100,000	05/26/2015	12/01/2035
79574C-BC-6	SALT RIVER AZ PROJ AGRIC IMPT&			2	1.B FE	3,537,974	113.5390	3,599,186	3,170,000	3,376,511	0	(56,607)	0	0	5.000	2.980	JD	13,208	158,500	01/22/2019	12/01/2041
79625G-DG-5	SAN ANTONIO TX ELEC & GAS REVE			1	1.D FE	1,382,755	100.7710	1,380,563	1,370,000	1,382,752	0	(3)	0	0	2.905	2.788	FA	16,583	0	12/28/2021	02/01/2048
79739G-ET-9	SAN DIEGO CNTY CA REGL ARPT AU			2	1.E FE	614,246	107.0190	588,605	550,000	560,818	0	(6,894)	0	0	5.000	3.641	JJ	13,750	27,500	02/05/2013	07/01/2043
797412-DU-4	SAN DIEGO CNTY CA WTR AUTH			1	1.B FE	2,000,000	97.2640	1,945,280	2,000,000	2,000,000	0	0	0	0	1.801	1.801	MN	6,003	36,020	07/09/2020	05/01/2032
797412-DW-0	SAN DIEGO CNTY CA WTR AUTH			1	1.B FE	1,910,200	96.9330	1,938,660	2,000,000	1,914,145	0	3,945	0	0	1.951	2.354	MN	6,503	19,510	04/29/2021	05/01/2034
79766D-RH-4	SAN FRANCISCO CALIF CITY & CNTY	SD		2	1.F FE	5,269,671	109.4360	5,307,646	4,850,000	4,966,651	0	(46,877)	0	0	5.000	3.911	MN	40,417	242,500	09/17/2014	05/01/2044
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY			1	1.E FE	750,000	103.8260	778,695	750,000	750,000	0	0	0	0	3.345	3.345	MN	4,181	13,241	04/08/2021	05/01/2051
79768H-BV-9	SAN FRANCISCO CITY & CNTY CA P			2	1.C FE	444,844	103.1800	386,925	375,000	381,186	0	(8,062)	0	0	5.000	2.760	AO	4,688	18,750	03/22/2013	10/01/2027
79771F-AS-6	SAN FRANCISCO CA CITY & CNTY P			1	1.D FE	4,062,500	99.6610	3,986,437	4,000,000	4,059,621	0	(2,574)	0	0	2.845	2.738	MN	18,967	116,961	11/13/2020	11/01/2041
812643-VG-6	SEATTLE WA MUNI LIGHT & PWR RE			2	1.C FE	2,664,180	117.6050	2,604,951	2,215,000	2,605,065	0	(42,186)	0	0	4.000	1.760	JJ	44,300	80,232	07/30/2020	07/01/2047
812728-TU-7	SEATTLE WA WTR SYS REVENUE			2	1.B FE	2,327,080	113.3290	2,266,580	2,000,000	2,121,343	0	(34,073)	0	0	5.000	3.071	MN	16,667	100,000	05/21/2015	05/01/2030
825485-XR-1	SHREVEPORT LA WTR & SWR REVENU			2	1.G FE	730,425	107.9460	809,595	750,000	730,940	0	476	0	0	3.900	4.069	JD	2,438	29,250	11/25/2020	12/01/2047
829594-LD-0	SIOUX FALLS SD SALES TAX REVEN			2	1.C FE	707,888	114.4840	715,525	625,000	664,019	0	(9,307)	0	0	5.000	3.270	MN	3,993	31,250	12/16/2016	11/15/2034
829594-LE-8	SIOUX FALLS SD SALES TAX REVEN			2	1.C FE	1,777,388	114.3820	1,801,517	1,575,000	1,670,384	0	(22,725)	0	0	5.000	3.320	MN	10,063	78,750	12/16/2016	11/15/2035
833102-ZC-3	SNOHOMISH CNTY WA PUBLIC UTILI			2	1.D FE	2,226,700	116.4690	2,329,380	2,000,000	2,095,412	0	(22,258)	0	0	5.000	3.681	JD	8,333	100,000	06/17/2015	12/01/2040
837123-GP-7	SOUTH CAROLINA ST PORTS AUTH P			2	1.E FE	519,317	114.9820	551,914	480,000	495,988	0	(4,178)	0	0	5.000	3.971	JJ	12,000	24,000	10/21/2015	07/01/2045
837151-JG-5	SOUTH CAROLINA ST PUBLIC SVC A			2	1.F FE	8,502,487	108.2580	9,039,543	8,350,000	8,383,662	0	(17,590)	0	0	5.000	4.762	JD	34,792	417,500	01/21/2014	12/01/2048
837151-JG-5	SOUTH CAROLINA ST PUBLIC SVC A	SD		2	1.F FE	4,363,876	108.2580	4,763,352	4,400,000	4,368,114	0	627	0	0	5.000	5.051	JD	18,333	220,000	11/08/2013	12/01/2048
837152-UF-2	SOUTH CAROLINA ST TRANSPRTN IN			2	1.E FE	2,205,920	109.5940	2,191,880	2,000,000	2,092,112	0	(23,044)	0	0	4.000	2.700	AO	20,000	80,000	10/05/2016	10/01/2031
837227-7X-9	SOUTH CENTRAL CT REGL WTR AUTH				1.D FE	1,000,000	101.2670	1,012,670	1,000,000	1,000,000	0	0	0	0	2.116	2.116	FA	8,817	21,160	02/06/2020	08/01/2026
837227-7Z-4	SOUTH CENTRAL CT REGL WTR AUTH				1.D FE	237,598	101.5360	253,840	250,000	239,989	0	1,358	0	0	2.299	2.973	FA	2,395	5,748	03/18/2020	08/01/2028
83755L-S5-6	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	3,949,919	118.1200	4,051,516	3,430,000	3,896,331	0	(49,874)	0	0	4.000	2.220	JD	11,433	136,057	10/28/2020	06/01/2045
83755L-ZH-2	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	2,469,645	115.2650	2,581,936	2,240,000	2,328,931	0	(23,968)	0	0	5.000	3.751	JD	9,333	112,000	06/19/2015	06/01/2040
84129N-HL-6	SOUTHCENTRL PA GEN AUTH REVENU			2	1.D FE	573,472	111.3130	578,828	520,000	536,702	0	(6,502)	0	0	5.000	3.600	JD	2,167	26,000	10/16/2015	06/01/2044
85025W-AL-5	SPRINGDALE AR PUBLIC FACS BRD			2	1.E FE	811,798	118.4410	769,867	650,000	728,428	0	(15,764)	0	0	5.000	2.261	MS	10,833	32,500	05/18/2016	03/01/2028
85025W-AL-5	SPRINGDALE AR PUBLIC FACS BRD	SD		2	1.E FE	37,468	118.4410	35,532	30,000	33,620	0	(728)	0	0	5.000	2.261	MS	500	1,500	05/18/2016	03/01/2028
85025W-AN-1	SPRINGDALE AR PUBLIC FACS BRD			2	1.E FE	1,062,564	117.4320	1,009,915	860,000	958,518	0	(19,730)	0	0	5.000	2.391	MS	14,333	43,000	05/18/2016	03/01/2030
85025W-AN-1	SPRINGDALE AR PUBLIC FACS BRD	SD		2	1.E FE	37,066	117.4320	35,230	30,000	33,437	0	(688)	0	0	5.000	2.391	MS	500	1,500	05/18/2016	03/01/2030
85025W-AP-6	SPRINGDALE AR PUBLIC FACS BRD			2	1.E FE	1,277,536	117.1540	1,218,402	1,040,000	1,155,735	0	(23,131)	0	0	5.000	2.461	MS	17,333	52,000	05/18/2016	03/01/2031
85025W-AP-6	SPRINGDALE AR PUBLIC FACS BRD	SD		2	1.E FE	49,136	117.1540	46,862	40,000	44,451	0	(890)	0	0	5.000	2.461	MS	667	2,000	05/18/2016	03/01/2031
852660-FF-1	STAMFORD CT WTR POLL CONTROL S			2	1.B FE	1,196,260	120.0050	1,200,050	1,000,000	1,176,931	0	(18,221)	0	0	4.000	1.830	MN	5,111	37,333	11/19/2020	11/15/2045
876443-TC-6	TARRANT TX REGL WTR DIST WTR R			2	1.B FE	2,006,140	102.6170	2,052,340	2,000,000	2,005,418	0	(659)	0	0	2.750	2.711	MS	18,333	40,944	10/23/2020	03/01/2039
880461-NL-8	TENNESSEE HSG DEV AGY RSDL FIN			2	1.B FE	263,931	104.9450	257,115	245,000	254,698	0	(4,470)	0	0	4.000	2.293	JJ	4,900	10,348	02/23/2017	07/01/2042
880461-VV-7	TENNESSEE HSG DEV AGY RSDL FIN			2	1.B FE	2,205,000	104.7470	2,309,671	2,205,000	2,205,000	0	0	0	0	3.450	3.450	JJ	38,036	79,876	08/08/2018	07/01/2033
880461-VV-7	TENNESSEE HSG DEV AGY RSDL FIN	SD		2	1.B FE	1,565,000	104.7470	1,639,291	1,565,000	1,565,000	0	0	0	0	3.450	3.450	JJ	26,996	56,767	08/08/2018	07/01/2033
880558-AQ-4	TENNESSEE ST SCH BOND AUTH			1	1.B FE	1,090,540	108.9750	1,089,750	1,000,000	1,067,387	0	(12,607)	0	0	3.379	1.967	MN	5,632	33,790	02/20/2020	05/01/2027
882117-7C-2	TEXAS ST A & M UNIV PERM UNIV			2	1.A FE	736,148	103.8470	778,853	750,000	736,961	0	402	0	0	3.100	3.211	JJ	11,625	23,250	12/13/2019	07/01/2049
882669-CD-4	TEXAS ST PUBLIC FIN AUTH LEASE			2	1.B FE	765,345	96.1570	721,178	750,000	763,987	0	(1,358)	0	0	2.140	1.915	FA	6,688	9,719	01/06/2021	02/01/2035
88275F-NZ-8	TEXAS ST DEPT OF HSG & CMNTY A			2	1.B FE	116,583	102.7110	119,744	116,583	116,583	0	0	0	0	2.750	2.750	MON	267	3,203	06/08/2017	09/01/2038
88283K-AZ-1	TEXAS ST TRANSPRTN COMMISSION			2	2.A FE	163,839	111.2310	166,847	150,000	155,360	0	(1,918)	0	0	5.000	3.560	FA	2,833	7,500	04/07/2017	08/15/2042
88283K-AZ-1	TEXAS ST TRANSPRTN COMMISSION	SD		2	2.A FE	229,375	111.2310	233,585	210,000	217,504	0	(2,685)	0	0	5.000	3.560	FA	3,967	10,500	04/07/2017	08/15/2042
88283K-BK-3	TEXAS ST TRANSPRTN COMMISSION				1.F FE	2,630,000	100.6540	2,647,200	2,630,000	2,630,000	0	0	0	0	1.980	1.980	FA	19,672	52,074	02/21/2020	08/15/2042
88283K-BK-3	TEXAS ST TRANSPRTN COMMISSION	SD			1.F FE	435,000	100.6540	437,845	435,000	435,000	0	0	0	0	1.980	1.980	FA	3,254	8,613	02/21/2020	08/15/2042
882854-YK-2	TEXAS ST WTR DEV BRD			2	1.A FE	2,238,460	118.9190	2,378,380	2,000,000	2,154,955	0	(29,461)	0	0	5.000	3.240	AO	21,111	100,000	01/24/2019	10/15/2046
89602H-AA-5	TRIBOROUGH NY BRIDGE & TUNNEL			2	1.B FE	5,703,616	117.9350	5,501,668	4,665,000	5,658,421	0	(45,195)	0	0	4.000	1.550	MN	23,843	98,483	07/13/2021	05/15/2046
89602H-AA-5	TRIBOROUGH NY BRIDGE & TUNNEL	SD		2	1.B FE	1,943,998	117.9350	1,875,167	1,590,000	1,928,594	0	(15,404)	0	0	4.000	1.550	MN	8,127	33,567	07/13/2021	05/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89602N-3D-4	TRIBOROUGH NY BRIDGE & TUNNELA			2	1.D FE	5,712,756	112.7020	5,860,504	5,200,000	5,396,205	0	(53,574)	0	0	5.000	3.797	MN	33,222	260,000	06/19/2015	11/15/2050
89602N-7P-3	TRIBOROUGH NY BRIDGE & TUNNELA			2	1.D FE	4,341,975	120.3510	4,513,163	3,750,000	4,082,457	0	(55,891)	0	0	5.000	3.191	MN	23,958	187,500	01/20/2017	11/15/2035
902562-CJ-4	UAB MEDICINE FIN AUTH AL REVEN			2	1.D FE	6,498,116	116.4930	6,721,646	5,770,000	6,183,877	0	(71,964)	0	0	5.000	3.471	MS	96,167	288,500	04/20/2017	09/01/2041
902562-CJ-4	UAB MEDICINE FIN AUTH AL REVEN	SD		2	1.D FE	326,595	116.4930	337,830	290,000	310,801	0	(3,617)	0	0	5.000	3.471	MS	4,833	14,500	04/20/2017	09/01/2041
914072-H4-8	UNIV OF ARKANSAS AR UNIV REVEN			2	1.C FE	747,465	119.3840	770,027	645,000	698,548	0	(10,420)	0	0	5.000	3.090	MS	9,496	32,250	01/03/2017	09/15/2034
914073-BA-8	UNIV OF ARKANSAS AR UNIV REVEN			2	1.C FE	960,615	128.1280	960,960	750,000	947,351	0	(13,264)	0	0	5.000	1.930	JD	3,125	23,021	04/05/2021	12/01/2045
91412G-EA-9	UNIV OF CALIFORNIA CA REVENUES			1	1.D FE	319,903	131.5950	328,986	250,000	306,448	0	(5,794)	0	0	6.296	3.200	MN	2,011	15,740	08/14/2019	05/15/2050
91417K-R2-9	UNIV OF COLORADO CO ENTERPRISE			2	1.B FE	4,743,958	119.1950	5,000,230	4,195,000	4,476,940	0	(58,301)	0	0	5.000	3.350	JD	17,479	209,750	02/08/2017	06/01/2047
91428L-HY-5	UNIV OF HAWAII HI REVENUE			1	1.D FE	278,100	101.7840	274,817	270,000	271,209	0	(1,580)	0	0	3.035	2.428	AO	2,049	8,195	06/07/2017	10/01/2022
914302-EQ-3	UNIV OF HOUSTON TX UNIV REVENU				1.C FE	4,179,012	114.2670	4,005,058	3,505,000	3,811,597	0	(94,077)	0	0	5.000	2.091	FA	66,206	175,250	12/18/2017	02/15/2025
914460-VT-4	UNIV OF MINNESOTA MN			2	1.C FE	732,870	97.7200	732,900	750,000	733,640	0	724	0	0	2.400	2.553	MN	3,000	17,900	12/04/2020	11/01/2039
914639-KX-6	UNIV OF NEBRASKA NE FACS CORP			2	1.C FE	2,250,000	106.9430	2,406,218	2,250,000	2,250,000	0	0	0	0	3.192	3.192	AO	17,955	71,820	10/11/2019	10/01/2039
914716-E6-8	UNIV OF NORTH CAROLINA NC AT C			2	1.E FE	655,820	114.5940	670,375	585,000	610,996	0	(7,423)	0	0	5.000	3.540	AO	7,313	29,250	04/30/2015	04/01/2045
914716-L8-6	UNIV OF NORTH CAROLINA NC AT C			1	1.E FE	250,000	101.6020	254,005	250,000	250,000	0	0	0	0	2.688	2.688	AO	1,680	6,720	12/06/2017	10/01/2022
914716-L9-4	UNIV OF NORTH CAROLINA NC AT C			1	1.E FE	750,000	103.2060	774,045	750,000	750,000	0	0	0	0	2.778	2.778	AO	5,209	20,835	12/06/2017	10/01/2023
914716-M2-8	UNIV OF NORTH CAROLINA NC AT C			1	1.E FE	735,000	104.6320	769,045	735,000	735,000	0	0	0	0	2.928	2.928	AO	5,380	21,521	12/06/2017	10/01/2024
91476P-MX-3	UNIV OK REVENUES			2	1.E FE	2,505,803	110.0170	2,475,383	2,250,000	2,329,021	0	(29,728)	0	0	5.000	3.520	JJ	56,250	112,500	06/15/2015	07/01/2044
915183-ZH-3	UNIV OF UTAH UT REVENUES			2	1.B FE	3,781,012	122.1100	3,748,777	3,070,000	3,501,866	0	(71,697)	0	0	5.000	2.301	FA	63,958	153,500	12/18/2017	08/01/2029
915200-XU-8	UNIV OF VERMONT & ST AGRIC CLG			2	1.E FE	772,125	110.3180	827,385	750,000	762,986	0	(2,465)	0	0	4.000	3.600	AO	7,500	30,000	01/31/2018	10/01/2043
915200-YQ-6	UNIV OF VERMONT & ST AGRIC CLG			2	1.E FE	2,791,290	121.8090	3,020,863	2,480,000	2,697,779	0	(33,860)	0	0	5.000	3.310	AO	31,000	124,000	02/22/2019	10/01/2043
917567-AN-9	UTAH ST TRANSIT AUTH SALES TAX			2	1.C FE	9,480,451	115.6770	8,652,640	7,480,000	8,199,180	0	(198,629)	0	0	5.000	2.101	JD	16,622	374,000	01/28/2015	06/15/2026
917567-AY-5	UTAH ST TRANSIT AUTH SALES TAX	SD		2	1.C FE	5,202,115	115.4790	5,190,781	4,495,000	4,772,802	0	(75,043)	0	0	5.000	3.100	JD	9,989	224,750	10/21/2015	06/15/2038
917567-AY-5	UTAH ST TRANSIT AUTH SALES TAX			2	1.C FE	3,384,827	115.4790	3,377,761	2,925,000	3,105,774	0	(48,833)	0	0	5.000	3.100	JD	6,500	146,250	10/21/2015	06/15/2038
917567-BD-0	UTAH ST TRANSIT AUTH SALES TAX	SD			1.C FE	6,306,450	111.3370	5,566,850	5,000,000	5,367,553	0	(144,820)	0	0	5.000	1.921	JD	11,111	250,000	01/28/2015	06/15/2024
91802R-AK-5	UTILITY DEBT SECURITIZATION AU			2	1.A FE	957,420	109.0710	883,475	810,000	846,039	0	(17,727)	0	0	5.000	2.650	JD	1,800	40,500	03/18/2015	12/15/2031
91802R-AK-5	UTILITY DEBT SECURITIZATION AU	SD		2	1.A FE	35,460	109.0710	32,721	30,000	33,235	0	(362)	0	0	5.000	3.398	JD	67	1,500	03/18/2015	12/15/2031
91802R-AL-3	UTILITY DEBT SECURITIZATION AU			2	1.A FE	565,718	109.0690	523,531	480,000	500,982	0	(10,315)	0	0	5.000	2.690	JD	1,067	24,000	03/18/2015	12/15/2032
91802R-AL-3	UTILITY DEBT SECURITIZATION AU	SD		2	1.A FE	17,679	109.0690	16,360	15,000	16,681	0	(163)	0	0	5.000	3.496	JD	33	750	03/18/2015	12/15/2032
91802R-CG-2	UTILITY DEBT SECURITIZATION AU	SD		2	1.A FE	139,025	119.3090	131,240	110,000	130,661	0	(1,620)	0	0	5.000	2.942	JD	244	5,500	06/21/2016	12/15/2034
92778L-BK-5	VIRGINIA ST CMWLTH UNIV HLTH S			1	1.D FE	3,714,655	105.5630	3,694,705	3,500,000	3,701,136	0	(13,519)	0	0	3.858	0.950	JJ	67,515	0	11/09/2021	01/01/2024
928075-JL-5	VIRGINIA ST PORT AUTH CMWLTH P			1	1.B FE	750,000	100.9040	756,780	750,000	750,000	0	0	0	0	2.449	2.449	JJ	9,184	16,684	07/22/2020	07/01/2040
92812V-R7-3	VIRGINIA ST HSG DEV AUTH			2	1.B FE	875,000	102.3090	895,204	875,000	875,000	0	0	0	0	3.130	3.130	MN	4,565	25,029	11/18/2020	11/01/2045
92812V-R8-1	VIRGINIA ST HSG DEV AUTH			2	1.B FE	885,000	102.4270	906,479	885,000	885,000	0	0	0	0	3.230	3.230	MN	4,764	26,124	11/18/2020	11/01/2050
92812V-Y3-4	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,500,000	102.1720	1,532,580	1,500,000	1,500,000	0	0	0	0	2.829	2.829	AO	10,609	18,742	04/09/2021	04/01/2041
928172-U5-2	VIRGINIA ST PUBLIC BLDG AUTH P			2	1.B FE	2,839,405	118.3110	2,691,575	2,275,000	2,553,295	0	(57,134)	0	0	5.000	2.181	FA	47,396	113,750	09/15/2016	08/01/2028
92818H-BG-5	VIRGINIA ST PUBLIC SCH AUTH SC				1.B FE	829,794	111.9120	744,215	665,000	713,756	0	(18,190)	0	0	5.000	2.070	FA	13,854	33,250	03/23/2015	08/01/2024
92818H-BG-5	VIRGINIA ST PUBLIC SCH AUTH SC	SD			1.B FE	56,151	111.9120	50,360	45,000	48,299	0	(1,231)	0	0	5.000	2.070	FA	938	2,250	03/23/2015	08/01/2024
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES			1	1.D FE	2,000,000	101.8370	2,036,740	2,000,000	2,000,000	0	0	0	0	3.011	3.011	AO	15,055	20,742	05/20/2021	10/01/2041
956704-ZJ-2	WEST VIRGINIA ST UNIV REVENUES			2	1.D FE	680,435	103.5880	611,169	590,000	598,058	0	(10,469)	0	0	5.000	3.141	AO	7,375	29,500	02/14/2013	10/01/2035
956704-ZJ-2	WEST VIRGINIA ST UNIV REVENUES	SD		2	1.D FE	10,448,717	103.5880	9,385,073	9,060,000	9,183,738	0	(160,759)	0	0	5.000	3.141	AO	113,250	453,000	02/14/2013	10/01/2035
977100-HC-3	WISCONSIN ST GEN FUND ANNUAL A			1	1.C FE	751,733	102.1560	766,170	750,000	751,452	0	(156)	0	0	2.399	2.373	MN	2,999	17,993	03/16/2020	05/01/2030
977100-HP-4	WISCONSIN ST GEN FUND ANNUAL A			1	1.C FE	250,000	95.9800	239,950	250,000	250,000	0	0	0	0	1.586	1.586	MN	661	2,544	02/11/2021	05/01/2030
977123-U3-0	WISCONSIN ST TRANSPRTN REVENUE			2	1.B FE	4,950,160	121.8180	4,872,720	4,000,000	4,572,742	0	(96,867)	0	0	5.000	2.220	JJ	100,000	200,000	12/18/2017	07/01/2028
977123-Y7-7	WISCONSIN ST TRANSPRTN REVENUE			1	1.A FE	2,500,000	97.5810	2,439,525	2,500,000	2,500,000	0	0	0	0	1.789	1.789	JJ	22,363	41,122	07/10/2020	07/01/2033
97712D-QH-2	WISCONSIN ST HLTH & EDUCTNL FA			2	1.B FE	398,486	117.9660	377,491	320,000	356,445	0	(7,847)	0	0	5.000	2.250	MN	2,044	16,000	04/27/2016	11/15/2028
97712D-QH-2	WISCONSIN ST HLTH & EDUCTNL FA	SD		2	1.B FE	62,264	117.9660	58,983	50,000	55,694	0	(1,226)	0	0	5.000	2.250	MN	319	2,500	04/27/2016	11/15/2028
97712D-TE-6	WISCONSIN ST HLTH & EDUCTNL FA			2	1.F FE	560,905	116.3930	581,965	500,000	532,550	0	(6,197)	0	0	5.000	3.500	AO	6,250	25,000	02/07/2017	10/01/2036
97712D-UG-9	WISCONSIN ST HLTH & EDUCTNL FA			2	1.G FE	8,216,938	112.8230	8,743,783	7,750,000	7,988,312	0	(51,953)	0	0	5.000	4.180	FA	146,389	387,500	03/24/2017	02/15/2046
97712D-UG-9	WISCONSIN ST HLTH & EDUCTNL FA	SD		2	1.G FE	413,498	112.8230	440,010	390,000	401,992	0	(2,614)	0	0	5.000	4.180	FA	7,367	19,500	03/24/2017	02/15/2046
982674-NF-6	WYANDOTTE CNTY/KANSAS CITY KS				1.F FE	1,300,000	99.7270	1,296,451	1,300,000	1,300,000	0	0	0	0	1.562	1.562	MS	6,769	19,516	08/20/2020	09/01/2026
982674-NG-4	WYANDOTTE CNTY/KANSAS CITY KS				1.F FE	1,000,000	99.3720	993,720	1,000,000	1,000,000	0	0	0	0	1.662	1.662	MS	5,540	15,974	08/20/2020	09/01/2027
983220-LQ-8	WYOMING ST CMNTY DEV AUTH HSGR			2	1.B FE	2,000,000	104.9470	2,098,940	2,000,000	2,000,000	0	0	0	0	2.800	2.800	JD	4,667	56,000	09/09/2016	12/01/2031
983220-LS-4	WYOMING ST CMNTY DEV AUTH HSGR			2	1.B FE	926,500	104.2240	1,136,042	1,090,000	949,190	0	26,825	0	0	3.200	4.207	JD	2,907	34,880	12/20/2016	12/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98851W-AJ-2	YUMA AZ PLEDGED REVENUE				1.D FE	250,000	99.3330	248,333	250,000	250,000	0	0	0	0	1.952	1.952	JJ	2,250	1,979	01/13/2021	07/15/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,101,403,047	XXX	1,099,120,510	984,334,583	1,040,594,071	169,256	(11,949,953)	0	0	XXX	XXX	XXX	11,488,017	42,761,055	XXX	XXX
31283H-Z6-5	FEDERAL HOME LN MTG CORP #G01665			4	1.A FE	2,085,418	112.8650	2,221,467	1,968,246	2,085,418	0	(31,118)	0	0	5.500	3.330	MON	9,021	108,253	02/22/2010	03/01/2034
3128M7-VF-0	FEDERAL HOME LN MTG CORP #G05714			4	1.A FE	1,574,475	113.1100	1,681,068	1,486,230	1,573,702	0	(26,389)	0	0	5.500	3.391	MON	6,812	81,743	02/22/2010	03/01/2038
3128M7-VF-0	FEDERAL HOME LN MTG CORP #G05714	SD		4	1.A FE	899,223	113.1100	960,102	848,825	898,782	0	(15,071)	0	0	5.500	3.391	MON	3,890	46,685	02/22/2010	03/01/2038
3128MA-D3-0	FEDERAL HOME LN MTG CORP #G07922	SD		4	1.A FE	7,412,409	108.1950	7,879,487	7,282,686	7,412,409	0	(34,691)	0	0	3.500	3.089	MON	21,241	254,894	03/20/2019	01/01/2044
3128MB-5C-7	FEDERAL HOME LN MTG CORP #G13343			4	1.A FE	9,573	103.0130	9,647	9,364	9,416	0	(93)	0	0	5.000	3.915	MON	39	468	02/06/2009	11/01/2023
3128MB-NM-5	FEDERAL HOME LN MTG CORP #G12896			4	1.A FE	3,956	101.5550	3,930	3,870	3,880	0	(40)	0	0	5.000	3.845	MON	16	193	02/06/2009	11/01/2022
3128MB-Y5-0	FEDERAL HOME LN MTG CORP #G13232			4	1.A FE	6,618	102.8560	6,658	6,473	6,504	0	(66)	0	0	5.000	3.917	MON	27	324	02/06/2009	06/01/2023
3128MC-BV-6	FEDERAL HOME LN MTG CORP #G13452	SD		4	1.A FE	29,145	103.0920	29,392	28,510	28,680	0	(306)	0	0	5.000	4.066	MON	119	1,425	02/06/2009	02/01/2024
3128MM-KF-9	FEDERAL HOME LN MTG CORP #G18293			4	1.A FE	28,622	103.7770	29,056	27,999	28,174	0	(262)	0	0	5.000	4.007	MON	117	1,400	02/06/2009	01/01/2024
3128MM-KK-8	FEDERAL HOME LN MTG CORP #G18297			4	1.A FE	9,847	103.0620	9,927	9,632	9,700	0	(108)	0	0	5.000	3.925	MON	40	482	02/06/2009	02/01/2024
3128PK-7H-1	FEDERAL HOME LN MTG CORP #J08096			4	1.A FE	34,717	102.6020	34,583	33,706	34,099	0	(745)	0	0	5.000	3.053	MON	140	1,685	02/12/2009	06/01/2023
3128PL-4Z-2	FEDERAL HOME LN MTG CORP #J08940			4	1.A FE	32,976	103.0840	33,253	32,258	32,387	0	(194)	0	0	5.000	4.209	MON	134	1,613	02/06/2009	11/01/2023
3128PL-X8-0	FEDERAL HOME LN MTG CORP #J08803			4	1.A FE	8,447	102.4670	8,467	8,263	8,343	0	(189)	0	0	5.000	3.659	MON	34	413	02/06/2009	10/01/2023
312939-GS-4	FEDERAL HOME LN MTG CORP #A91109			4	1.A FE	352,606	109.5900	355,126	324,049	348,454	0	(16,044)	0	0	4.500	1.810	MON	1,215	14,582	12/12/2014	02/01/2040
312946-ZU-3	FEDERAL HOME LN MTG CORP #A97955	SD		4	1.A FE	587,606	107.2050	604,988	564,327	585,281	0	(8,593)	0	0	4.500	3.253	MON	2,116	25,395	11/30/2018	04/01/2041
31307B-3B-4	FEDERAL HOME LN MTG CORP #J23494			4	1.A FE	5,180	103.8680	5,415	5,213	5,193	0	8	0	0	2.500	2.619	MON	11	130	08/01/2013	05/01/2028
31307D-N8-5	FEDERAL HOME LN MTG CORP #J24915			4	1.A FE	5,583	103.8910	5,841	5,622	5,600	0	9	0	0	2.500	2.621	MON	12	141	08/01/2013	08/01/2028
31307D-Q2-5	FEDERAL HOME LN MTG CORP #J24973			4	1.A FE	6,328	105.9940	6,530	6,160	6,235	0	(37)	0	0	3.000	2.417	MON	15	185	08/06/2013	08/01/2028
31307D-QY-5	FEDERAL HOME LN MTG CORP #J24971			4	1.A FE	10,109	104.5750	10,295	9,844	9,962	0	(66)	0	0	3.000	2.400	MON	25	295	08/06/2013	08/01/2028
3131WQ-D3-8	UMBS - POOL ZJ0122			4	1.A FE	709,631	109.7280	748,040	681,723	703,363	0	(2,554)	0	0	4.500	3.555	MON	2,556	30,678	06/29/2010	06/01/2040
3131WQ-DA-2	UMBS - POOL ZJ0097			4	1.A FE	622,680	109.5580	656,551	599,271	615,917	0	(8,839)	0	0	4.500	3.560	MON	2,247	26,967	06/29/2010	06/01/2040
3131WQ-DP-9	UMBS - POOL ZJ0110			4	1.A FE	364,465	109.6430	383,895	350,131	360,015	0	(5,273)	0	0	4.500	3.640	MON	1,313	15,756	06/29/2010	06/01/2040
3131X8-6P-6	UMBS - POOL ZK5378			4	1.A FE	937,150	103.8540	979,540	943,193	939,290	0	1,582	0	0	2.500	2.603	MON	1,965	23,580	08/01/2013	05/01/2028
3131X9-P3-2	UMBS - POOL ZK5842			4	1.A FE	145,884	104.5500	148,530	142,066	143,714	0	(947)	0	0	3.000	2.386	MON	355	4,262	08/06/2013	08/01/2028
3131X9-P5-7	UMBS - POOL ZK5844			4	1.A FE	1,526,545	105.9940	1,575,221	1,486,140	1,503,557	0	(8,772)	0	0	3.000	2.403	MON	3,715	44,584	08/06/2013	08/01/2028
3131X9-P7-3	UMBS - POOL ZK5846			4	1.A FE	45,240	105.6570	46,549	44,056	44,538	0	(197)	0	0	3.000	2.409	MON	110	1,322	08/06/2013	08/01/2028
3131X9-PJ-7	UMBS - POOL ZK5825			4	1.A FE	985,837	103.8760	1,031,140	992,662	988,380	0	1,613	0	0	2.500	2.606	MON	2,068	24,817	08/01/2013	08/01/2028
3131XJ-NP-3	UMBS - POOL ZL3098			4	1.A FE	1,707,573	105.3090	1,675,810	1,591,331	1,684,411	0	(23,110)	0	0	4.000	2.636	MON	5,304	63,653	12/17/2014	05/01/2042
3131XL-JS-7	UMBS - POOL ZL4773			4	1.A FE	587,844	105.3560	607,369	576,495	586,413	0	(1,399)	0	0	3.000	2.597	MON	1,441	17,295	01/05/2015	01/01/2043
3131XL-R6-6	UMBS - POOL ZL5009			4	1.A FE	2,222,853	106.6230	2,377,131	2,229,472	2,223,378	0	531	0	0	3.000	3.014	MON	5,574	66,884	05/29/2014	02/01/2043
3131XM-WU-5	UMBS - POOL ZL6059			4	1.A FE	1,853,260	106.5860	2,000,639	1,877,016	1,855,769	0	4,320	0	0	3.000	3.171	MON	4,693	56,310	06/24/2014	06/01/2043
3131XN-BL-6	UMBS - POOL ZL6343			4	1.A FE	501,835	105.3450	518,572	492,259	500,385	0	(1,137)	0	0	3.000	2.611	MON	1,231	14,768	01/05/2015	06/01/2043
3131XN-CS-0	UMBS - POOL ZL6381			4	1.A FE	178,180	105.3480	184,128	174,780	177,670	0	(326)	0	0	3.000	2.619	MON	437	5,243	01/05/2015	06/01/2043
3131XN-DN-0	UMBS - POOL ZL6409			4	1.A FE	249,691	105.3550	258,042	244,926	249,076	0	(423)	0	0	3.000	2.598	MON	612	7,348	01/05/2015	06/01/2043
3131XV-QA-6	UMBS - POOL ZM2249			4	1.A FE	3,850,834	107.3380	4,125,040	3,843,028	3,850,834	0	(1,796)	0	0	3.500	3.394	MON	11,209	134,506	01/16/2019	12/01/2046
3131XY-YS-2	UMBS - POOL ZM5221			4	1.A FE	794,268	106.9740	810,042	757,234	788,327	0	(13,471)	0	0	4.000	2.355	MON	2,524	30,289	01/05/2018	12/01/2047
3131Y9-VF-7	UMBS - POOL ZN3314			4	1.A FE	3,783,566	107.5980	3,963,297	3,683,423	3,783,566	0	(59,397)	0	0	4.000	2.855	MON	12,278	147,337	02/22/2019	02/01/2049
3132A4-7F-9	UMBS - POOL ZS4494			4	1.A FE	121,643	107.2820	123,807	115,404	121,381	0	(249)	0	0	3.500	2.367	MON	337	4,039	08/27/2012	08/01/2042
3132A4-NL-8	UMBS - POOL ZS3995			4	1.A FE	121,165	109.5670	123,693	112,892	119,316	0	(2,292)	0	0	4.000	2.355	MON	376	4,516	12/30/2014	07/01/2044
3132A4-NP-9	UMBS - POOL ZS3998			4	1.A FE	507,671	109.6240	516,348	471,020	499,089	0	(10,853)	0	0	4.000	2.237	MON	1,570	18,841	02/10/2015	08/01/2044
3132AA-SE-5	UMBS - POOL ZS9517			4	1.A FE	419,666	107.1180	430,181	401,594	418,961	0	(4,847)	0	0	3.500	2.307	MON	1,171	14,056	03/16/2016	01/01/2044
3132AC-S3-5	UMBS - POOL ZT0538			4	1.A FE	9,215,677	107.5140	9,905,417	9,213,158	9,215,678	0	1,657	0	0	3.500	3.432	MON	26,872	322,461	01/22/2019	03/01/2048
3132D5-3H-3	UMBS - POOL SB8000			4	1.A FE	608,706	104.5540	624,232	597,045	608,706	0	(7,960)	0	0	3.000	1.980	MON	1,493	17,911	06/26/2019	07/01/2034
3132D5-3K-6	UMBS - POOL SB8002			4	1.A FE	6,121,772	104.5540	6,273,163	5,999,954	6,121,772	0	(82,981)	0	0	3.000	1.910	MON	15,000	179,999	07/31/2019	08/01/2034
3132D5-3P-5	UMBS - POOL SB8006			4	1.A FE	1,845,292	104.5540	1,890,479	1,808,141	1,845,293	0	(25,045)	0	0	3.000	1.972	MON	4,520	54,244	07/31/2019	09/01/2034
3132D5-3W-0	UMBS - POOL SB8013			4	1.A FE	7,474,510	103.4740	7,572,055	7,317,862	7,474,510	0	(99,835)	0	0	2.500	1.361	MON	15,246	182,947	03/20/2020	09/01/2034
3132D5-5E-8	UMBS - POOL SB8045			4	1.A FE	11,885,592	103.4440	11,818,497	11,425,021	11,885,592	0	(257,112)	0	0	2.500	1.009	MON	23,802	285,626	04/21/2020	05/01/2035
3132D5-5T-5	UMBS - POOL SB8058			4	1.A FE	16,027,040	103.4540	15,784,028	15,257,036	16,027,040	0	(296,288)	0	0	2.500	0.856	MON	31,785	381,426	07/15/2020	08/01/2035
3132D5-6P-2	UMBS - POOL SB8078			4	1.A FE	14,372,034	100.4360	14,046,181	13,985,254	14,370,210	0	(72,239)	0	0	1.500	0.944	MON	17,482	209,779	12/22/2020	12/01/2035
3132D6-AX-8	UMBS - POOL SB8122			4	1.A FE	4,971,353	100.4210	4,907,169	4,886,601	4,970,724	0	(2,579)	0	0	1.500	1.145	MON	6,108	18,325	09/09/2021	10/01/2036
3132DM-3L-7	UMBS - POOL SD0803			4	1.A FE	10,015,500	103.9880	9,982,826	9,600,000	10,015,500	0	0	0	0	3.000	2.105	MON	24,000	0	12/29/2021	01/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DV-6K-6	UMBS - POOL SD8074			4	1.A FE	1,017,659	103.6350	1,006,831	971,513	1,017,659	0	(16,274)	0	0	3.000	1.469	MON	2,429	17,002	05/04/2021	07/01/2050
3132DV-6K-6	UMBS - POOL SD8074	SD		4	1.A FE	184,325	103.6350	182,364	175,967	184,325	0	(2,947)	0	0	3.000	1.469	MON	440	3,079	05/04/2021	07/01/2050
3132DV-6V-2	UMBS - POOL SD8084			4	1.A FE	713,779	103.6360	706,185	681,412	713,779	0	(10,970)	0	0	3.000	1.472	MON	1,704	11,925	05/04/2021	08/01/2050
3132DV-6V-2	UMBS - POOL SD8084	SD		4	1.A FE	129,280	103.6360	127,905	123,418	129,280	0	(1,987)	0	0	3.000	1.472	MON	309	2,160	05/04/2021	08/01/2050
3132DV-7A-7	UMBS - POOL SD8089			4	1.A FE	18,939,569	102.1130	18,554,890	18,170,857	18,939,569	0	(341,562)	0	0	2.500	1.511	MON	37,856	454,271	06/30/2020	07/01/2050
3132DV-7B-5	UMBS - POOL SD8090			4	1.A FE	8,203,576	99.8160	7,945,138	7,959,807	8,203,576	0	(47,956)	0	0	2.000	1.504	MON	13,266	159,196	08/17/2020	09/01/2050
3132DW-B5-1	UMBS - POOL SD8160			4	1.A FE	6,838,436	99.8210	6,725,969	6,738,040	6,836,401	0	(4,222)	0	0	2.000	1.776	MON	11,230	44,921	07/21/2021	08/01/2051
3132DW-B5-1	UMBS - POOL SD8160	SD		4	1.A FE	2,315,584	99.8210	2,277,501	2,281,589	2,314,895	0	(1,430)	0	0	2.000	1.776	MON	3,803	15,211	07/21/2021	08/01/2051
3132DW-BY-8	UMBS - POOL SD8155			4	1.A FE	831,345	99.9070	817,288	818,052	831,076	0	(663)	0	0	2.000	1.760	MON	1,363	6,817	07/07/2021	07/01/2051
3132DW-CC-5	UMBS - POOL SD8167			4	1.A FE	1,150,778	102.1800	1,132,346	1,108,182	1,148,799	0	(2,829)	0	0	2.500	1.645	MON	2,309	6,926	09/01/2021	09/01/2051
3132DW-CU-5	UMBS - POOL SD8183			4	1.A FE	39,748,073	102.1820	39,761,259	38,912,072	39,742,832	0	(5,241)	0	0	2.500	2.062	MON	81,067	0	11/15/2021	12/01/2051
3132DW-CU-5	UMBS - POOL SD8183	SD		4	1.A FE	10,840,384	102.1820	10,843,980	10,612,383	10,838,954	0	(1,429)	0	0	2.500	2.062	MON	22,109	0	11/15/2021	12/01/2051
3132GV-KB-7	FEDERAL HOME LN MTG CORP #Q09890	SD		4	1.A FE	5,301,595	108.1580	5,632,864	5,208,013	5,301,595	0	(16,762)	0	0	3.500	3.102	MON	15,190	182,280	03/20/2019	08/01/2042
3132J8-4Z-0	FEDERAL HOME LN MTG CORP #Q17639			4	1.A FE	391,133	106.6320	417,595	391,623	391,133	0	96	0	0	3.000	3.002	MON	979	11,749	04/25/2019	04/01/2043
3132J8-4Z-0	FEDERAL HOME LN MTG CORP #Q17639	SD		4	1.A FE	990,151	106.6320	1,057,140	991,391	990,151	0	243	0	0	3.000	3.002	MON	2,478	29,742	04/25/2019	04/01/2043
3132LA-KX-9	FEDERAL HOME LN MTG CORP #V84810	SD		4	1.A FE	13,182,388	107.6160	13,922,635	12,937,287	13,182,388	0	(132,728)	0	0	4.000	3.167	MON	43,124	517,491	12/19/2018	11/01/2048
3132XC-SE-6	FEDERAL HOME LN MTG CORP #G67717			4	1.A FE	1,189,366	109.4310	1,268,336	1,159,032	1,189,366	0	(12,401)	0	0	4.000	3.112	MON	3,863	46,361	01/25/2019	11/01/2048
3132XC-SE-6	FEDERAL HOME LN MTG CORP #G67717	SD		4	1.A FE	792,911	109.4310	845,557	772,688	792,911	0	(8,267)	0	0	4.000	3.112	MON	2,576	30,908	01/25/2019	11/01/2048
3132XC-SF-3	FHLMC POOL G67718			4	1.A FE	2,199,283	108.6890	2,199,947	2,024,074	2,199,283	0	(99,282)	0	0	4.000	0.204	MON	6,747	80,963	08/24/2020	01/01/2049
31335B-WV-4	FEDERAL HOME LN MTG CORP #G61560			4	1.A FE	1,278,390	107.5460	1,380,037	1,283,202	1,278,390	0	1,384	0	0	3.000	3.054	MON	3,208	38,497	04/25/2019	08/01/2043
31335B-WV-4	FEDERAL HOME LN MTG CORP #G61560	SD		4	1.A FE	3,238,420	107.5460	3,495,914	3,250,610	3,238,420	0	3,506	0	0	3.000	3.054	MON	8,127	97,518	04/25/2019	08/01/2043
31335B-WX-0	FEDERAL HOME LN MTG CORP #G61562	SD		4	1.A FE	7,355,695	109.0650	7,695,147	7,055,558	7,335,188	0	(142,802)	0	0	4.500	3.018	MON	26,458	317,500	12/21/2018	11/01/2046
31335B-YW-0	FEDERAL HOME LN MTG CORP #G61625			4	1.A FE	1,743,975	107.5580	1,882,407	1,750,128	1,743,975	0	1,699	0	0	3.000	3.050	MON	4,375	52,504	04/25/2019	08/01/2043
31335B-YW-0	FEDERAL HOME LN MTG CORP #G61625	SD		4	1.A FE	5,099,654	107.5580	5,504,449	5,117,646	5,099,654	0	4,968	0	0	3.000	3.050	MON	12,794	153,529	04/25/2019	08/01/2043
31335B-ZC-3	FEDERAL HOME LN MTG CORP #G61639	SD		4	1.A FE	989,058	110.3990	1,048,653	949,875	981,815	0	(20,399)	0	0	4.500	3.104	MON	3,562	42,744	11/30/2018	12/01/2045
31335B-ZY-5	FEDERAL HOME LN MTG CORP #G61659			4	1.A FE	313,763	109.0560	338,058	309,986	313,018	0	(1,462)	0	0	4.000	3.570	MON	1,033	12,405	10/24/2018	07/01/2042
31335C-AM-6	FEDERAL HOME LN MTG CORP #G61812			4	1.A FE	4,695,344	106.7170	5,020,142	4,704,164	4,695,344	0	1,913	0	0	3.000	3.014	MON	11,760	141,125	04/25/2019	01/01/2046
31335C-AM-6	FEDERAL HOME LN MTG CORP #G61812	SD		4	1.A FE	2,029,172	106.7170	2,169,540	2,032,984	2,029,172	0	827	0	0	3.000	3.014	MON	5,082	60,990	04/25/2019	01/01/2046
31335C-AN-4	FEDERAL HOME LN MTG CORP #G61813			4	1.A FE	2,688,864	106.1440	2,862,568	2,696,870	2,688,864	0	2,212	0	0	3.000	3.036	MON	6,742	80,906	04/25/2019	07/01/2046
31335C-AN-4	FEDERAL HOME LN MTG CORP #G61813	SD		4	1.A FE	7,859,921	106.1440	8,367,681	7,883,324	7,859,921	0	6,465	0	0	3.000	3.036	MON	19,708	236,500	04/25/2019	07/01/2046
3133AY-XL-9	UMBS - POOL QD2483			4	1.A FE	665,691	102.1820	663,730	649,554	665,596	0	(95)	0	0	2.500	2.021	MON	1,353	0	12/01/2021	12/01/2051
3133AY-XL-9	UMBS - POOL QD2483	SD		4	1.A FE	2,201,901	102.1820	2,195,414	2,148,524	2,201,588	0	(313)	0	0	2.500	2.021	MON	4,476	0	12/01/2021	12/01/2051
3133G6-5A-9	UMBS - POOL QN0841			4	1.A FE	117,698	103.6860	120,946	116,646	117,698	0	(538)	0	0	2.500	2.176	MON	243	2,916	10/25/2019	10/01/2034
3133KM-G5-8	UMBS - POOL RA5620			4	1.A FE	2,391,828	100.1870	2,344,285	2,339,911	2,390,907	0	(2,171)	0	0	2.000	1.724	MON	3,900	15,600	07/22/2021	08/01/2051
3133KM-G5-8	UMBS - POOL RA5620	SD		4	1.A FE	810,553	100.1870	794,441	792,959	810,241	0	(736)	0	0	2.000	1.724	MON	1,322	5,286	07/22/2021	08/01/2051
3133KM-JE-6	UMBS - POOL RA5661			4	1.A FE	146,849	99.8140	143,504	143,772	146,795	0	(114)	0	0	2.000	1.709	MON	240	958	07/22/2021	07/01/2051
3133KM-JE-6	UMBS - POOL RA5661	SD		4	1.A FE	48,950	99.8140	47,835	47,924	48,932	0	(38)	0	0	2.000	1.709	MON	80	319	07/22/2021	07/01/2051
3133KN-BN-2	UMBS - POOL RA6345			4	1.A FE	472,146	105.3540	471,771	447,797	471,992	0	(155)	0	0	3.000	1.856	MON	1,119	0	12/01/2021	11/01/2051
3133KN-BN-2	UMBS - POOL RA6345	SD		4	1.A FE	1,365,027	105.3540	1,363,942	1,294,631	1,364,580	0	(447)	0	0	3.000	1.856	MON	3,237	0	12/01/2021	11/01/2051
3133KY-UZ-0	UMBS - POOL RB5100			4	1.A FE	12,882,459	101.0690	12,591,339	12,458,105	12,866,716	0	(64,990)	0	0	2.000	1.403	MON	20,764	228,399	01/11/2021	02/01/2041
3136AR-5B-0	FANNIE MAE 16-26 PA			4	1.A FE	417,926	103.6780	413,401	398,737	410,791	0	(4,916)	0	0	3.000	1.959	MON	997	11,962	06/08/2016	10/25/2045
3136AS-JG-2	FANNIE MAE 16-31 UP			4	1.A FE	392,784	101.8250	382,785	375,926	380,541	0	(5,517)	0	0	3.000	1.825	MON	940	11,278	06/09/2016	08/25/2044
3136AU-6B-2	FANNIE MAE 17-3 PG			4	1.A FE	1,116,302	104.9000	1,148,835	1,095,169	1,111,849	0	(3,205)	0	0	3.000	2.594	MON	2,738	32,855	05/24/2017	01/25/2047
3136AX-C4-5	FANNIE MAE 17-69 HA			4	1.A FE	820,163	102.6830	823,386	801,870	809,616	0	(6,255)	0	0	3.000	2.334	MON	2,005	24,056	08/04/2017	06/25/2046
3136B0-5W-2	FANNIE MAE 18-13 GP			4	1.A FE	320,195	102.6350	324,324	315,998	317,491	0	(2,243)	0	0	3.500	2.995	MON	922	11,060	02/16/2018	01/25/2046
3136B2-R7-9	FANNIE MAE 18-67 HA			4	1.A FE	206,545	101.3390	204,840	202,134	203,566	0	(4,943)	0	0	3.500	1.924	MON	590	7,075	08/20/2019	04/25/2044
3136B3-MW-7	FANNIE MAE 18-84 CA			4	1.A FE	834,971	100.7370	829,204	823,138	824,045	0	(8,874)	0	0	4.000	3.097	MON	2,744	32,926	11/28/2018	11/25/2045
3136B3-RT-9	FANNIE MAE 18-89 CA			4	1.A FE	545,228	102.4830	552,036	538,664	539,311	0	(3,445)	0	0	4.000	3.333	MON	1,796	21,547	11/28/2018	06/25/2053
3136B3-RT-9	FANNIE MAE 18-89 CA	SD		4	1.A FE	5,812,863	102.4830	5,885,445	5,742,871	5,749,779	0	(37,505)	0	0	4.000	3.333	MON	19,143	229,715	11/28/2018	06/25/2053
3137AW-2P-9	FREDDIE MAC -4134 WA			4	1.A FE	111,380	100.8040	109,499	108,626	109,107	0	(1,927)	0	0	3.500	1.477	MON	317	3,802	08/20/2019	04/15/2038
3137BJ-PS-6	FREDDIE MAC -4485 GA			4	1.A FE	2,510,182	105.0530	2,524,506	2,403,077	2,481,353	0	(50,577)	0	0	3.500	1.691	MON	7,009	84,115	10/01/2019	07/15/2044
3137BJ-PS-6	FREDDIE MAC -4485 GA	SD		4	1.A FE	2,259,164	105.0530	2,272,056	2,162,769	2,233,217	0	(45,583)	0	0	3.500	1.691	MON	6,308	75,697	10/01/2019	07/15/2044
3137BP-DW-6	FREDDIE MAC -4583 UP			4	1.A FE	359,244	103.7660	356,081	343,158	350,059	0	(4,345)	0	0	3.000	1.922	MON	858	10,295	06/08/2016	07/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BP-JX-8	FREDDIE MAC -4582 PA			4	1.A FE	512,487	104.0850	509,692	489,686	501,383	0	(6,441)	0	0	3.000	1.876	MON	1,224	14,691	06/09/2016	11/15/2045
3137FJ-GT-0	FREDDIE MAC -4839 A	SD		4	1.A FE	16,746,207	108.9830	18,019,636	16,534,361	16,728,288	0	(37,664)	0	0	4.000	3.588	MON	55,115	661,374	11/29/2018	04/15/2051
3137FJ-GT-0	FREDDIE MAC -4839 A			4	1.A FE	1,357,801	108.9830	1,461,052	1,340,624	1,356,348	0	(3,054)	0	0	4.000	3.588	MON	4,469	53,625	11/29/2018	04/15/2051
3137FN-QZ-6	FREDDIE MAC -4916 P			4	1.A FE	4,273,356	104.5160	4,316,763	4,130,249	4,252,368	0	(34,571)	0	0	3.000	2.197	MON	10,326	123,907	08/22/2019	09/25/2049
3138AV-P8-2	UMBS - POOL AJ4046			4	1.A FE	663,399	109.9340	670,718	610,110	649,191	0	(13,545)	0	0	4.000	2.232	MON	2,034	24,404	03/22/2013	10/01/2041
3138E4-2Q-3	UMBS - POOL AK0782			4	1.A FE	280,717	107.3720	292,453	272,375	279,400	0	(503)	0	0	3.500	2.841	MON	794	9,533	01/12/2012	01/01/2042
3138EE-ZF-9	UMBS - POOL AK9741			4	1.A FE	456,775	107.2750	471,477	439,504	453,897	0	(349)	0	0	3.500	2.714	MON	1,282	15,383	04/19/2012	04/01/2042
3138EH-SV-5	UMBS - POOL AL1431			4	1.A FE	1,772	109.5610	1,816	1,657	1,750	0	(33)	0	0	4.500	2.457	MON	6	75	11/30/2017	11/01/2041
3138EM-ZD-6	UMBS - POOL AL5239			4	1.A FE	1,538	108.4210	1,552	1,432	1,520	0	(50)	0	0	4.500	2.361	MON	5	64	12/14/2017	03/01/2044
3138EN-L7-2	UMBS - POOL AL5749			4	1.A FE	1,138	109.6730	1,167	1,064	1,123	0	(27)	0	0	4.500	2.473	MON	4	48	11/30/2017	07/01/2042
3138EP-AB-0	UMBS - POOL AL6301			4	1.A FE	20,485	110.3450	21,055	19,081	20,107	0	(906)	0	0	4.500	2.288	MON	72	859	11/29/2017	06/01/2042
3138ET-QJ-8	UMBS - POOL AL8556	SD		4	1.A FE	104,969	110.6220	111,518	100,810	104,545	0	(2,192)	0	0	4.500	3.028	MON	378	4,536	11/30/2018	08/01/2044
3138LX-2E-8	UMBS - POOL AO7072			4	1.A FE	305,921	107.2360	312,157	291,094	305,921	0	(10,628)	0	0	3.500	2.023	MON	849	10,188	06/13/2012	07/01/2042
3138M0-NL-0	UMBS - POOL AO8494			4	1.A FE	401,502	103.6000	395,208	381,475	389,156	0	(4,667)	0	0	2.500	1.380	MON	795	9,537	10/12/2012	06/01/2027
3138MD-ZA-3	UMBS - POOL AP9736			4	1.A FE	89,200	107.2890	90,139	84,015	87,806	0	(1,002)	0	0	3.500	2.257	MON	245	2,941	10/19/2012	10/01/2042
3138WE-KE-8	UMBS - POOL AS4792			4	1.A FE	8,968,957	107.3090	9,579,575	8,927,111	8,968,957	0	(15,371)	0	0	3.500	3.329	MON	26,037	312,449	01/14/2019	04/01/2045
3138WG-V6-8	UMBS - POOL AS6936	SD		4	1.A FE	1,694,527	108.3420	1,810,976	1,671,544	1,694,527	0	(10,015)	0	0	3.500	3.093	MON	4,875	58,504	03/14/2019	04/01/2046
3138WH-GG-1	UMBS - POOL AS7398	SD		4	1.A FE	293,248	109.7290	315,638	287,652	292,309	0	(1,824)	0	0	4.000	3.356	MON	959	11,506	07/30/2018	06/01/2046
3138WK-3E-3	UMBS - POOL AS9796			4	1.A FE	1,299,849	107.6130	1,396,195	1,297,416	1,299,849	0	(930)	0	0	3.500	3.380	MON	3,784	45,410	01/18/2019	06/01/2047
3138WM-HJ-3	UMBS - POOL AT0232			4	1.A FE	661,785	105.3630	670,058	635,950	652,050	0	(5,954)	0	0	3.000	2.361	MON	1,590	19,079	04/04/2013	03/01/2043
3138XX-HG-4	UMBS - POOL AW7430			4	1.A FE	18,400	109.5830	18,775	17,134	18,320	0	(385)	0	0	4.500	2.220	MON	64	771	12/12/2017	01/01/2042
31402C-PL-0	UMBS - POOL 725027	SD		4	1.A FE	487,724	113.9860	534,998	469,354	486,123	0	(6,528)	0	0	5.000	3.606	MON	1,956	23,468	10/09/2009	11/01/2033
31402C-U6-7	UMBS - POOL 725205	SD		4	1.A FE	494,800	113.9920	542,868	476,235	492,756	0	(6,555)	0	0	5.000	3.644	MON	1,984	23,812	10/09/2009	03/01/2034
31402C-V7-4	UMBS - POOL 725238			4	1.A FE	401,666	113.9920	439,861	385,869	400,271	0	(5,414)	0	0	5.000	3.586	MON	1,608	19,293	10/02/2009	03/01/2034
31402C-VZ-2	UMBS - POOL 725232	SD		4	1.A FE	1,012,198	113.9880	1,108,409	972,390	1,008,497	0	(14,373)	0	0	5.000	3.553	MON	4,052	48,620	10/02/2009	03/01/2034
31402C-YK-2	UMBS - POOL 725314	SD		4	1.A FE	194,969	113.9730	213,473	187,301	194,172	0	(2,872)	0	0	5.000	3.542	MON	780	9,365	10/02/2009	04/01/2034
31402J-5R-4	UMBS - POOL 730856	SD		4	1.A FE	228,855	114.0970	250,849	219,855	228,154	0	(2,169)	0	0	5.000	3.464	MON	916	10,993	10/02/2009	08/01/2033
3140F0-PY-4	UMBS - POOL BC4938			4	1.A FE	436,478	103.7070	442,326	426,515	433,168	0	(3,056)	0	0	2.500	1.820	MON	889	10,663	03/16/2016	04/01/2031
3140FA-JD-5	UMBS - POOL BD2959	SD		4	1.A FE	1,602,294	108.2530	1,710,998	1,580,561	1,602,294	0	(9,410)	0	0	3.500	3.090	MON	4,610	55,320	03/14/2019	07/01/2046
3140GS-PD-8	UMBS - POOL BH4019			4	1.A FE	1,049,253	107.3920	1,073,317	999,437	1,044,099	0	(15,706)	0	0	4.000	2.408	MON	3,331	39,977	12/15/2017	09/01/2047
3140GY-JX-8	UMBS - POOL BH9277			4	1.A FE	2,501,924	105.6760	2,490,961	2,357,179	2,501,924	0	(37,474)	0	0	3.500	2.046	MON	6,875	41,252	06/09/2021	02/01/2048
3140GY-JX-8	UMBS - POOL BH9277	SD		4	1.A FE	897,002	105.6760	893,071	845,107	897,002	0	(13,435)	0	0	3.500	2.046	MON	2,465	14,789	06/09/2021	02/01/2048
3140H5-DV-0	UMBS - POOL BJ3715	SD		4	1.A FE	55,282	108.7400	59,008	54,265	55,187	0	(208)	0	0	3.500	3.087	MON	158	1,899	03/21/2019	12/01/2047
3140H5-FR-7	UMBS - POOL BJ3775			4	1.A FE	3,030,393	105.9320	3,024,446	2,855,074	3,030,393	0	(47,693)	0	0	3.500	1.539	MON	8,327	49,967	06/09/2021	01/01/2048
3140H5-FR-7	UMBS - POOL BJ3775	SD		4	1.A FE	1,085,190	105.9320	1,083,060	1,022,408	1,085,190	0	(17,079)	0	0	3.500	1.539	MON	2,982	17,892	06/09/2021	01/01/2048
3140J6-CU-9	UMBS - POOL BM1882	SD		4	1.A FE	3,087,715	111.4690	3,298,568	2,959,176	3,076,140	0	(63,446)	0	0	4.500	2.977	MON	11,097	133,163	12/06/2018	06/01/2044
3140J6-DR-5	UMBS - POOL BM1911	SD		4	1.A FE	274,341	111.1480	240,870	216,712	221,221	0	(1,582)	0	0	4.000	3.321	MON	722	8,668	07/30/2018	11/01/2045
3140J7-LW-3	UMBS - POOL BM3040	SD		4	1.A FE	621,002	110.4870	671,236	607,523	619,688	0	(4,304)	0	0	4.000	3.318	MON	2,025	24,301	07/30/2018	01/01/2045
3140J8-JQ-7	UMBS - POOL BM3870	SD		4	1.A FE	444,768	109.9620	484,156	440,296	444,453	0	(1,287)	0	0	4.000	3.644	MON	1,468	17,612	10/24/2018	03/01/2046
3140J9-H9-5	UMBS - POOL BM4755			4	1.A FE	2,739,539	110.2670	2,897,214	2,627,461	2,739,539	0	(45,515)	0	0	4.500	3.085	MON	9,853	118,236	12/04/2018	02/01/2046
3140J9-H9-5	UMBS - POOL BM4755	SD		4	1.A FE	4,407,068	110.2670	4,664,627	4,230,314	4,407,068	0	(79,672)	0	0	4.500	3.111	MON	15,864	190,364	12/04/2018	02/01/2046
3140J9-N9-8	UMBS - POOL BM4915			4	1.A FE	6,521,855	109.1070	7,023,603	6,437,364	6,516,486	0	(26,047)	0	0	4.000	3.510	MON	21,458	257,495	11/16/2018	06/01/2045
3140J9-Q7-9	UMBS - POOL BM4977	SD		4	1.A FE	7,546,115	108.0690	7,990,249	7,393,622	7,542,123	0	(62,047)	0	0	4.000	3.245	MON	24,645	295,745	12/06/2018	09/01/2046
3140JA-CM-8	UMBS - POOL BM5475			4	1.A FE	3,566,889	108.8630	3,792,372	3,483,609	3,566,889	0	(45,955)	0	0	4.000	2.951	MON	11,612	139,344	02/21/2019	03/01/2048
3140JA-CW-6	UMBS - POOL BM5484			4	1.A FE	5,154,089	107.4230	5,405,776	5,032,216	5,154,089	0	(84,753)	0	0	4.000	2.644	MON	16,774	201,289	02/20/2019	03/01/2049
3140JH-H7-1	UMBS - POOL BN1153			4	1.A FE	3,344,436	107.9470	3,518,413	3,259,387	3,341,711	0	(65,547)	0	0	4.500	3.053	MON	12,223	146,672	11/15/2018	11/01/2048
3140JX-KS-6	UMBS - POOL BO3004			4	1.A FE	209,899	104.0180	216,673	208,304	209,899	0	(635)	0	0	2.500	2.207	MON	434	5,208	10/25/2019	10/01/2034
3140K1-BP-0	UMBS - POOL BO5445			4	1.A FE	97,804	103.6460	100,463	96,929	97,804	0	(500)	0	0	2.500	2.169	MON	202	2,423	10/25/2019	10/01/2034
3140KM-GU-8	UMBS - POOL BQ2010			4	1.A FE	5,003,876	100.4360	4,910,245	4,888,910	5,003,876	0	(23,425)	0	0	1.500	0.953	MON	6,111	73,334	09/29/2020	09/01/2035
3140KQ-N3-1	UMBS - POOL BQ4909			4	1.A FE	44,781	99.8150	43,135	43,215	44,761	0	(225)	0	0	2.000	1.452	MON	72	864	09/29/2020	09/01/2050
3140KQ-WX-5	UMBS - POOL BQ5161			4	1.A FE	1,395,408	102.1360	1,348,418	1,320,218	1,393,655	0	(11,428)	0	0	2.500	1.394	MON	2,750	33,005	12/23/2020	12/01/2050
3140Q8-AC-9	UMBS - POOL CA0902			4	1.A FE	1,125,011	105.8490	1,195,857	1,129,777	1,125,416	0	1,322	0	0	3.000	3.058	MON	2,824	33,893	06/28/2018	12/01/2032
3140Q8-E8-4	UMBS - POOL CA1058	SD		4	1.A FE	367,372	108.7690	392,231	360,610	367,372	0	(1,487)	0	0	3.500	3.074	MON	1,052	12,621	03/21/2019	01/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140Q8-FP-5	UMBS - POOL CA1073			4	1.A FE	1,799,648	106.4380	1,804,691	1,695,531	1,799,648	0	(36,345)	0	0	3.500	0.506	MON	4,945	29,673	06/09/2021	01/01/2048
3140Q8-FP-5	UMBS - POOL CA1073	SD		4	1.A FE	645,259	106.4380	647,068	607,929	645,259	0	(13,032)	0	0	3.500	0.506	MON	1,773	10,639	06/09/2021	01/01/2048
3140Q8-KL-8	UMBS - POOL CA1198	SD		4	1.A FE	6,800,724	107.8890	7,160,457	6,636,876	6,764,413	0	(70,397)	0	0	4.000	3.163	MON	22,123	265,475	06/28/2018	02/01/2048
3140Q8-RK-3	UMBS - POOL CA1389			4	1.A FE	5,710,718	108.1950	6,007,847	5,552,810	5,710,718	0	(132,819)	0	0	4.500	3.074	MON	20,823	249,876	11/16/2018	03/01/2048
3140Q9-NW-9	UMBS - POOL CA2204			4	1.A FE	4,766,656	108.1950	5,024,601	4,644,025	4,766,656	0	(116,783)	0	0	4.500	3.129	MON	17,415	208,981	11/15/2018	08/01/2048
3140QE-S6-0	UMBS - POOL CA6840			4	1.A FE	3,412,248	102.9420	3,350,865	3,255,089	3,402,969	0	(33,184)	0	0	2.000	0.944	MON	5,425	65,102	12/14/2020	09/01/2035
3140QH-KM-6	UMBS - POOL CA9299			4	1.A FE	13,295,598	105.3180	13,082,775	12,422,164	13,291,719	0	(63,222)	0	0	3.000	1.749	MON	31,055	217,390	05/04/2021	02/01/2051
3140QH-KM-6	UMBS - POOL CA9299	SD		4	1.A FE	2,413,702	105.3180	2,375,066	2,255,137	2,412,998	0	(11,477)	0	0	3.000	1.749	MON	5,638	39,465	05/04/2021	02/01/2051
3140QK-NP-9	UMBS - POOL CB0397			4	1.A FE	5,419,052	105.0620	5,396,564	5,136,542	5,410,405	0	(38,210)	0	0	3.000	1.253	MON	12,841	64,207	07/07/2021	05/01/2051
3140QK-ZZ-4	UMBS - POOL CB0759			4	1.A FE	19,192,264	102.5910	18,980,063	18,500,657	19,185,507	0	(45,827)	0	0	2.000	1.213	MON	30,834	123,338	07/28/2021	06/01/2036
3140QL-MK-9	UMBS - POOL CB1261			4	1.A FE	2,404,606	100.1870	2,357,890	2,353,491	2,403,842	0	(1,991)	0	0	2.000	1.728	MON	3,922	15,690	07/22/2021	08/01/2051
3140QL-MK-9	UMBS - POOL CB1261	SD		4	1.A FE	814,142	100.1870	798,325	796,836	813,884	0	(674)	0	0	2.000	1.728	MON	1,328	5,312	07/22/2021	08/01/2051
3140QM-K3-7	UMBS - POOL CB2113			4	1.A FE	19,863,436	104.1320	19,664,210	18,883,837	19,862,423	0	(4,672)	0	0	2.500	1.627	MON	39,341	39,341	11/05/2021	11/01/2041
3140X5-N4-1	UMBS - POOL FM2210			4	1.A FE	839,057	104.5050	849,895	813,261	839,057	0	(13,118)	0	0	3.000	1.905	MON	2,033	24,398	01/29/2020	10/01/2047
3140X6-2N-0	UMBS - POOL FM3480			4	1.A FE	32,843,422	102.1250	32,092,264	31,424,413	32,843,422	0	(390,958)	0	0	2.500	1.578	MON	65,468	785,610	06/30/2020	06/01/2050
3140X6-6E-6	UMBS - POOL FM3568			4	1.A FE	434,203	108.4150	432,386	398,823	434,203	0	(15,508)	0	0	4.000	1.368	MON	1,329	15,961	08/20/2020	09/01/2049
3140X6-6E-6	UMBS - POOL FM3568	SD		4	1.A FE	4,768,139	108.4150	4,748,184	4,379,619	4,768,139	0	(169,888)	0	0	4.000	1.368	MON	14,599	175,185	08/20/2020	09/01/2049
3140X6-UC-3	UMBS - POOL FM3278			4	1.A FE	1,646,765	106.1790	1,647,365	1,551,494	1,646,765	0	(27,854)	0	0	3.500	1.512	MON	4,525	27,152	06/09/2021	11/01/2048
3140X6-UC-3	UMBS - POOL FM3278	SD		4	1.A FE	590,429	106.1790	590,644	556,271	590,429	0	(9,987)	0	0	3.500	1.512	MON	1,622	9,735	06/09/2021	11/01/2048
3140X7-5L-9	UMBS - POOL FM4450			4	1.A FE	1,683,080	99.8150	1,620,219	1,623,224	1,680,719	0	(8,468)	0	0	2.000	1.420	MON	2,705	32,464	09/29/2020	09/01/2050
3140X7-ZM-4	UMBS - POOL FM4347			4	1.A FE	21,066,343	102.4080	20,438,333	19,957,752	21,066,343	0	(276,341)	0	0	2.500	1.337	MON	41,579	498,944	12/16/2020	09/01/2050
3140X8-UU-9	UMBS - POOL FM5094			4	1.A FE	1,596,923	106.1790	1,597,505	1,504,535	1,596,923	0	(27,219)	0	0	3.500	1.384	MON	4,388	26,331	06/09/2021	06/01/2049
3140X8-UU-9	UMBS - POOL FM5094	SD		4	1.A FE	572,319	106.1790	572,528	539,209	572,319	0	(9,755)	0	0	3.500	1.384	MON	1,573	9,436	06/09/2021	06/01/2049
3140XB-LN-8	UMBS - POOL FM7532			4	1.A FE	5,461,333	108.6390	5,473,067	5,037,840	5,461,333	0	(52,430)	0	0	3.500	1.417	MON	14,694	73,469	07/13/2021	04/01/2051
3140XB-ZD-5	UMBS - POOL FM7939			4	1.A FE	11,549,671	104.4100	11,398,316	10,916,836	11,528,650	0	(51,046)	0	0	2.500	0.956	MON	22,743	113,717	07/07/2021	06/01/2036
3140XC-AU-2	UMBS - POOL FM8118			4	1.A FE	1,697,927	100.0940	1,665,171	1,663,615	1,697,491	0	(1,070)	0	0	2.000	1.738	MON	2,773	11,091	07/22/2021	08/01/2051
3140XC-AU-2	UMBS - POOL FM8118	SD		4	1.A FE	573,975	100.0940	562,902	562,376	573,828	0	(362)	0	0	2.000	1.738	MON	937	3,749	07/22/2021	08/01/2051
3140XD-W3-6	UMBS - POOL FM9665			4	1.A FE	55,755,362	100.0940	55,851,144	55,798,955	55,755,556	0	195	0	0	2.000	1.992	MON	92,998	0	12/29/2021	12/01/2051
3140XD-W3-6	UMBS - POOL FM9665	SD		4	1.A FE	11,691,219	100.0940	11,711,304	11,700,360	11,691,260	0	41	0	0	2.000	1.992	MON	19,501	0	12/29/2021	12/01/2051
31410K-AG-9	UMBS - POOL 889307	SD		4	1.A FE	1,249,744	113.9760	1,368,590	1,200,775	1,245,484	0	(18,055)	0	0	5.000	3.549	MON	5,003	60,039	10/06/2009	07/01/2037
31410L-D7-4	UMBS - POOL 890326			4	1.A FE	9,166	115.1200	9,693	8,420	9,166	0	(227)	0	0	5.500	1.525	MON	39	463	12/12/2012	01/01/2040
31410L-LZ-3	UMBS - POOL 890544	SD		4	1.A FE	5,352,935	109.0670	5,715,924	5,240,751	5,344,685	0	(48,489)	0	0	4.000	3.239	MON	17,469	209,630	12/06/2018	06/01/2043
31412T-U2-7	UMBS - POOL 934501			4	1.A FE	122,742	102.5020	122,167	119,185	120,115	0	(1,394)	0	0	5.500	4.047	MON	546	6,555	02/06/2009	10/01/2023
31416B-Z2-7	UMBS - POOL 995461			4	1.A FE	7,353	102.4730	7,316	7,140	7,192	0	(90)	0	0	5.500	3.953	MON	33	393	02/06/2009	12/01/2023
31416C-KL-9	UMBS - POOL 995899			4	1.A FE	2,155	118.1810	2,322	1,965	2,155	0	(52)	0	0	6.000	1.718	MON	10	118	12/12/2012	02/01/2038
31416W-P5-5	UMBS - POOL AB1343			4	1.A FE	746,724	113.6830	807,272	710,109	735,447	0	(8,063)	0	0	4.500	3.323	MON	2,663	31,955	08/11/2010	08/01/2040
31416W-P6-3	UMBS - POOL AB1344			4	1.A FE	1,050,344	113.4030	1,133,726	999,733	1,032,457	0	(14,887)	0	0	4.500	3.341	MON	3,749	44,988	08/11/2010	08/01/2040
31416W-P7-1	UMBS - POOL AB1345			4	1.A FE	381,571	110.7250	402,496	363,509	375,444	0	(5,740)	0	0	4.500	3.246	MON	1,363	16,358	08/11/2010	08/01/2040
31416W-RJ-3	UMBS - POOL AB1388			4	1.A FE	35,682	109.6290	36,446	33,245	35,220	0	(434)	0	0	4.500	2.552	MON	125	1,496	12/12/2017	08/01/2040
31416W-T3-6	UMBS - POOL AB1469			4	1.A FE	13,981	109.6170	14,275	13,023	13,932	0	(264)	0	0	4.500	2.396	MON	49	586	11/29/2017	09/01/2040
31417B-2U-0	UMBS - POOL AB5286			4	1.A FE	310,741	107.3070	317,521	295,900	309,665	0	(288)	0	0	3.500	2.425	MON	863	10,356	06/11/2012	06/01/2042
31417F-SB-5	UMBS - POOL AB8613			4	1.A FE	22,569	105.7000	22,924	21,688	22,287	0	(214)	0	0	3.000	2.303	MON	54	651	04/04/2013	03/01/2043
31417F-SD-1	UMBS - POOL AB8615			4	1.A FE	457,580	107.1440	475,937	444,202	453,920	0	(1,383)	0	0	3.000	2.594	MON	1,111	13,326	03/26/2013	03/01/2043
31417G-2J-4	UMBS - POOL AB9776			4	1.A FE	11,292	103.6710	11,770	11,353	11,313	0	15	0	0	2.500	2.577	MON	24	284	08/01/2013	07/01/2028
31417H-A7-9	UMBS - POOL AB9929			4	1.A FE	11,202	103.6670	11,676	11,263	11,223	0	17	0	0	2.500	2.578	MON	23	282	08/01/2013	07/01/2028
31417V-QW-6	UMBS - POOL AC8568			4	1.A FE	12,589	109.5720	12,858	11,735	12,431	0	(299)	0	0	4.500	2.271	MON	44	528	11/29/2017	01/01/2040
31417Y-2Y-2	UMBS - POOL MA0790			4	1.A FE	23,523	109.5750	24,005	21,908	23,212	0	(628)	0	0	4.500	2.336	MON	82	987	12/12/2017	07/01/2041
31417Y-WL-7	UMBS - POOL MA0650	SD		4	1.A FE	531,222	109.5910	555,377	506,774	524,658	0	(11,772)	0	0	5.000	3.828	MON	2,112	25,339	03/08/2011	02/01/2041
31418C-4P-6	UMBS - POOL MA3529			4	1.A FE	3,882,683	105.8070	4,145,717	3,918,192	3,882,683	0	12,687	0	0	3.500	3.782	MON	11,428	137,137	11/16/2018	11/01/2038
31418C-5E-0	UMBS - POOL MA3544			4	1.A FE	4,050,682	108.0260	4,323,760	4,002,526	4,050,682	0	(26,090)	0	0	4.000	3.362	MON	13,342	160,101	11/15/2018	12/01/2038
31418C-SC-9	UMBS - POOL MA3214			4	1.A FE	590,668	105.1410	611,197	581,312	590,668	0	(3,219)	0	0	3.000	2.506	MON	1,453	17,439	12/18/2017	12/01/2037
31418C-WT-7	UMBS - POOL MA3357			4	1.A FE	2,959,947	106.5310	3,054,299	2,867,051	2,931,859	0	(45,197)	0	0	4.000	2.932	MON	9,557	114,682	04/05/2018	05/01/2048
31418D-3G-5	UMBS - POOL MA4398			4	1.A FE	12,887,973	99.8210	12,673,788	12,696,533	12,884,412	0	(7,778)	0	0	2.000	1.777	MON	21,161	84,644	07/21/2021	08/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418D-3G-5	UMBS - POOL MA4398	SD		4	1.A FE	4,363,787	99.8210	4,291,265	4,298,967	4,362,581	0	(2,634)	0	0	2.000	1.777	MON	7,165	28,660	07/21/2021	08/01/2051
31418D-3H-3	UMBS - POOL MA4399			4	1.A FE	11,743,553	102.1800	11,551,453	11,305,041	11,738,379	0	(19,035)	0	0	2.500	1.814	MON	23,552	94,210	07/22/2021	08/01/2051
31418D-3H-3	UMBS - POOL MA4399	SD		4	1.A FE	3,982,988	102.1800	3,917,835	3,834,261	3,981,234	0	(6,456)	0	0	2.500	1.814	MON	7,988	31,952	07/22/2021	08/01/2051
31418D-6L-1	UMBS - POOL MA4474			4	1.A FE	25,369,377	101.2910	25,139,010	24,818,712	25,368,389	0	(5,003)	0	0	2.000	1.615	MON	41,365	82,729	10/05/2021	11/01/2041
31418D-CY-6	UMBS - POOL MA3686			4	1.A FE	1,312,506	105.2080	1,346,722	1,280,055	1,312,506	0	(28,479)	0	0	3.500	1.720	MON	3,733	44,802	09/27/2019	06/01/2049
31418D-ET-5	UMBS - POOL MA3745			4	1.A FE	1,515,549	105.2080	1,552,988	1,476,109	1,515,549	0	(33,169)	0	0	3.500	1.793	MON	4,305	51,664	09/27/2019	08/01/2049
31418D-HD-7	UMBS - POOL MA3827			4	1.A FE	168,656	103.4740	173,323	167,504	168,656	0	(742)	0	0	2.500	2.151	MON	349	4,188	10/25/2019	11/01/2034
31418D-N7-3	UMBS - POOL MA4013			4	1.A FE	11,748,940	103.4440	11,682,617	11,293,664	11,748,940	0	(258,047)	0	0	2.500	0.924	MON	23,528	282,342	04/21/2020	05/01/2035
31418D-Q8-8	UMBS - POOL MA4078			4	1.A FE	26,585,056	102.1120	26,034,919	25,496,476	26,585,056	0	(505,120)	0	0	2.500	1.514	MON	53,118	637,412	06/30/2020	07/01/2050
31418D-RT-1	UMBS - POOL MA4097			4	1.A FE	1,733,320	103.6350	1,714,878	1,654,720	1,733,320	0	(26,889)	0	0	3.000	1.481	MON	4,137	28,959	05/04/2021	08/01/2050
31418D-RT-1	UMBS - POOL MA4097	SD		4	1.A FE	314,651	103.6350	311,303	300,382	314,651	0	(4,881)	0	0	3.000	1.481	MON	751	5,257	05/04/2021	08/01/2050
31418D-SJ-2	UMBS - POOL MA4120			4	1.A FE	5,854,841	102.1150	5,689,290	5,571,479	5,854,841	0	(83,619)	0	0	2.500	1.429	MON	11,607	139,287	08/24/2020	09/01/2050
31418D-TL-6	UMBS - POOL MA4154			4	1.A FE	7,624,481	100.4360	7,482,035	7,449,591	7,623,832	0	(29,207)	0	0	1.500	1.021	MON	9,312	111,744	09/29/2020	10/01/2035
31418D-TQ-5	UMBS - POOL MA4158	SD		4	1.A FE	5,033,260	99.8150	4,872,286	4,881,292	5,033,260	0	(16,448)	0	0	2.000	1.538	MON	8,135	93,824	09/16/2020	10/01/2050
31418D-VA-7	UMBS - POOL MA4208			4	1.A FE	58,103,387	99.8150	55,973,612	56,077,161	58,100,308	0	(237,373)	0	0	2.000	1.480	MON	93,462	1,121,543	12/02/2020	12/01/2050
31418D-VA-7	UMBS - POOL MA4208	SD		4	1.A FE	5,621,009	99.8150	5,414,971	5,424,989	5,620,711	0	(22,964)	0	0	2.000	1.480	MON	9,042	108,500	12/02/2020	12/01/2050
31418D-VW-9	UMBS - POOL MA4228			4	1.A FE	33,429,342	100.3870	32,743,412	32,617,270	33,412,937	0	(155,908)	0	0	1.500	1.013	MON	40,772	489,259	12/16/2020	01/01/2036
31418D-VW-9	UMBS - POOL MA4228	SD		4	1.A FE	2,365,909	100.3870	2,313,956	2,305,042	2,364,757	0	(12,302)	0	0	1.500	0.985	MON	2,881	34,576	12/16/2020	01/01/2036
31418E-AM-2	UMBS - POOL MA4511			4	1.A FE	9,982,031	99.8210	9,982,080	10,000,000	9,982,045	0	14	0	0	2.000	2.007	MON	16,667	0	12/29/2021	01/01/2052
31418E-AN-0	UMBS - POOL MA4512			4	1.A FE	10,119,656	102.1820	10,116,052	9,900,000	10,119,656	0	0	0	0	2.500	2.081	MON	20,625	0	12/29/2021	01/01/2052
31418M-GR-7	UMBS - POOL AD0207			4	1.A FE	759,725	111.5470	791,547	709,609	759,725	0	(14,217)	0	0	6.000	3.144	MON	3,548	42,577	03/26/2010	10/01/2038
31418M-GR-7	UMBS - POOL AD0207	SD		4	1.A FE	57,394	111.5470	59,757	53,571	57,394	0	(1,085)	0	0	6.000	3.118	MON	268	3,214	03/22/2010	10/01/2038
31418N-FR-6	UMBS - POOL AD1075	SD		4	1.A FE	1,461,316	109.5070	1,532,250	1,399,225	1,455,135	0	(27,423)	0	0	4.500	2.929	MON	5,247	62,965	12/06/2018	03/01/2040
31418T-D4-6	UMBS - POOL AD5522			4	1.A FE	1,161,708	113.4920	1,198,242	1,055,798	1,138,535	0	(24,811)	0	0	4.500	2.244	MON	3,959	47,511	03/27/2013	06/01/2040
31418W-PL-8	UMBS - POOL AD8526			4	1.A FE	849,497	113.4390	917,227	808,563	835,102	0	(14,076)	0	0	4.500	3.380	MON	3,032	36,385	08/11/2010	08/01/2040
31418X-EV-6	UMBS - POOL AD9147			4	1.A FE	188,247	110.8190	198,740	179,337	185,359	0	(2,046)	0	0	4.500	3.434	MON	673	8,070	08/11/2010	08/01/2040
31419B-RH-0	UMBS - POOL AE1387			4	1.A FE	78,123	105.7490	77,181	72,985	75,131	0	(2,046)	0	0	4.000	1.675	MON	243	2,919	12/12/2012	11/01/2025
31419D-L7-4	UMBS - POOL AE3049			4	1.A FE	9,796	109.5650	10,004	9,131	9,682	0	(265)	0	0	4.500	2.354	MON	34	411	11/29/2017	09/01/2040
31419D-NM-9	UMBS - POOL AE3095			4	1.A FE	13,111	109.6130	13,386	12,212	12,996	0	(217)	0	0	4.500	2.615	MON	46	550	11/29/2017	09/01/2040
31419J-3J-5	UMBS - POOL AE8000			4	1.A FE	44,436	105.7600	43,905	41,514	42,789	0	(1,210)	0	0	4.000	1.599	MON	138	1,661	12/12/2012	11/01/2025
35563P-HF-9	SEASONED CREDIT RISK TRANSFER 18-4 MA			2,4	1.A FE	704,876	103.4960	746,761	721,532	707,931	0	4,827	0	0	3.500	4.050	MON	2,104	25,254	11/08/2018	03/25/2058
35563P-HF-9	SEASONED CREDIT RISK TRANSFER 18-4 MA	SD		2,4	1.A FE	9,415,135	103.4970	9,974,592	9,637,612	9,455,933	0	70,373	0	0	3.500	4.050	MON	28,110	337,316	11/08/2018	03/25/2058
35563P-JF-7	SEASONED CREDIT RISK TRANSFER 19-1 MA			2,4	1.A FE	3,714,666	104.6240	3,864,256	3,693,466	3,710,014	0	(6,463)	0	0	3.500	3.284	MON	10,773	129,275	03/07/2019	07/25/2058
35563P-JF-7	SEASONED CREDIT RISK TRANSFER 19-1 MA	SD		2,4	1.A FE	1,091,919	104.6240	1,135,891	1,085,688	1,090,552	0	(1,899)	0	0	3.500	3.284	MON	3,167	38,000	03/07/2019	07/25/2058
35563P-KG-3	SEASONED CREDIT RISK TRANSFER 19-2 MA			2,4	1.A FE	4,890,432	104.0550	5,011,938	4,816,628	4,876,247	0	(19,909)	0	0	3.500	3.060	MON	14,049	168,585	05/08/2019	08/25/2058
35563P-KG-3	SEASONED CREDIT RISK TRANSFER 19-2 MA	SD		2,4	1.A FE	3,312,576	104.0550	3,394,879	3,262,584	3,302,967	0	(13,487)	0	0	3.500	3.060	MON	9,516	114,190	05/08/2019	08/25/2058
35563P-LH-0	SEASONED CREDIT RISK TRANSFER 19-3 MA			2,4	1.A FE	7,156,691	103.2430	7,068,810	6,846,756	7,127,588	0	(108,180)	0	0	3.500	2.164	MON	19,970	239,636	08/06/2019	10/25/2058
35563P-NP-0	SEASONED CREDIT RISK TRANSFER 20-1 MA			2,4	1.A FE	780,962	100.8590	980,533	972,180	780,962	0	0	0	0	2.500	1.787	MON	2,025	24,305	03/05/2020	08/25/2059
35563P-UV-9	SEASONED CREDIT RISK TRANSFER 21-1 MA			2,4	1.A FE	418,436	99.7770	407,011	407,922	417,056	0	(3,466)	0	0	2.000	0.670	MON	680	6,119	04/08/2021	09/25/2060
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						941,638,377	XXX	947,759,768	915,703,536	940,822,226	0	(6,478,168)	0	0	XXX	XXX	XXX	2,083,545	18,815,506	XXX	XXX
3136AV-7G-8	FANNIEMAE-ACES 17-M7 A2			4	1.A FE	1,006,133	106.0050	1,060,050	1,000,000	1,002,728	0	(928)	0	0	2.961	2.858	MON	2,468	29,610	12/07/2017	02/25/2027
3136AY-2C-6	FANNIEMAE-ACES 17-M13 A2			4	1.A FE	443,178	105.2800	464,328	441,041	441,545	0	(489)	0	0	2.926	2.864	MON	1,075	19,228	12/07/2017	09/25/2027
3136AY-6U-2	FANNIEMAE-ACES 17-M15 ATS2			4	1.A FE	9,835,532	105.2580	10,231,078	9,720,000	9,777,436	0	(13,957)	0	0	3.140	2.982	MON	25,432	307,374	11/29/2017	11/25/2027
3136AY-6U-2	FANNIEMAE-ACES 17-M15 ATS2	SD		4	1.A FE	4,280,278	105.2580	4,452,413	4,230,000	4,254,995	0	(6,074)	0	0	3.140	2.982	MON	11,068	133,764	11/29/2017	11/25/2027
3136B0-YM-2	FANNIEMAE-ACES 18-M2 A2	SD		4	1.A FE	1,815,750	107.3100	1,931,580	1,800,000	1,808,881	0	(2,483)	0	0	2.902	2.775	MON	4,353	52,961	05/17/2019	01/25/2028
3136B3-XY-1	FANNIEMAE-ACES 19-M1 A2			4	1.A FE	383,647	111.3460	422,001	379,000	381,705	0	(640)	0	0	3.552	3.392	MON	1,122	13,658	01/08/2019	09/25/2028
3137B5-JM-6	FHLMC MULTIFAMILY STRUCTURED P K034 A2			2,4	1.A FE	3,059,784	103.3700	3,101,100	3,000,000	3,004,627	0	(7,638)	0	0	3.531	3.260	MON	8,828	105,930	11/06/2013	07/25/2023
3137FJ-KE-8	FHLMC MULTIFAMILY STRUCTURED P K082 A2			2,4	1.A FE	3,093,693	114.1040	3,344,388	2,931,000	3,046,515	0	(16,338)	0	0	3.920	3.218	MON	9,575	114,896	01/03/2019	09/25/2028
3137FJ-Z9-3	FHLMC MULTIFAMILY STRUCTURED P K084 A2			2,4	1.A FE	3,479,150	112.5810	3,658,883	3,250,000	3,416,968	0	(23,149)	0	0	3.780	2.900	MON	10,238	122,850	03/28/2019	10/25/2028
3137FK-4M-5	FHLMC MULTIFAMILY STRUCTURED P K085 A2			2,4	1.A FE	13,802,813	114.3780	14,869,140	13,000,000	13,580,700	0	(80,377)	0	0	4.060	3.277	MON	43,983	527,798	05/21/2019	10/25/2028
3137FK-4M-5	FHLMC MULTIFAMILY STRUCTURED P K085 A2	SD		2,4	1.A FE	1,092,344	114.3780	1,143,780	1,000,000	1,068,500	0	(9,409)	0	0	4.060	2.901	MON	3,383	40,600	05/21/2019	10/25/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137FL-YV-0	FHLMC MULTIFAMILY STRUCTURED P -K092 A2			2,4	1.A FE	9,879,587	110.6960	10,617,960	9,592,000	9,806,841	0	(28,832)	0	0	3.298	2.921	MON	26,362	316,343	05/21/2019	04/25/2029
3137FL-YV-0	FHLMC MULTIFAMILY STRUCTURED P -K092 A2	SD		2,4	1.A FE	4,939,794	110.6960	5,308,980	4,796,000	4,903,420	0	(14,416)	0	0	3.298	2.921	MON	13,181	158,171	05/21/2019	04/25/2029
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						57,111,683	XXX	60,605,681	55,139,041	56,494,861	0	(204,730)	0	0	XXX	XXX	XXX	161,068	1,943,183	XXX	XXX
78448A-AA-1	SLM STUDENT LOAN TRUST 13-4 A			2,4	1.A FE	28,805	99.5970	28,689	28,805	28,805	0	0	0	0	0.653	1.127	MON	3	190	08/06/2013	06/25/2043
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						28,805	XXX	28,689	28,805	28,805	0	0	0	0	XXX	XXX	XXX	3	190	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,100,181,912	XXX	2,107,514,648	1,955,205,965	2,037,939,963	169,256	(18,632,851)	0	0	XXX	XXX	XXX	13,732,633	63,519,934	XXX	XXX
00206R-CP-5	AT&T INC			1	2.B FE	6,087,979	115.6120	5,780,585	5,000,000	5,996,585	0	(64,148)	0	0	4.500	2.661	MN	28,750	225,000	07/24/2020	05/15/2035
00206R-DC-3	AT&T INC			1	2.B FE	389,876	106.4970	404,689	380,000	383,752	0	(1,761)	0	0	4.450	3.934	AO	4,228	16,910	04/27/2018	04/01/2024
00206R-GL-0	AT&T INC			1	2.B FE	6,262,442	111.1260	7,188,728	6,469,000	6,327,315	0	19,682	0	0	4.100	4.513	FA	100,198	265,229	07/26/2018	02/15/2028
00206R-HT-2	AT&T INC	SD		1	2.B FE	23,216	107.9850	24,836	23,000	23,136	0	(33)	0	0	3.875	3.708	JJ	411	891	06/05/2019	01/15/2026
00206R-JL-7	AT&T INC			1	2.B FE	3,598,973	121.0720	4,237,503	3,500,000	3,593,607	0	(2,230)	0	0	4.850	4.659	JJ	78,274	169,750	06/05/2019	07/15/2045
00206R-KA-9	AT&T INC			1	2.B FE	2,150,115	103.3030	2,308,818	2,235,000	2,151,363	0	1,248	0	0	3.650	3.864	JD	6,798	81,578	03/24/2021	06/01/2051
00206R-KA-9	AT&T INC	SD		1	2.B FE	735,945	103.3030	790,266	765,000	736,373	0	427	0	0	3.650	3.864	JD	2,327	27,923	03/24/2021	06/01/2051
00206R-ML-3	AT&T INC			1	2.B FE	464,223	99.6080	463,178	465,000	464,339	0	116	0	0	1.700	1.735	MS	2,108	3,996	03/19/2021	03/25/2026
00206R-MM-1	AT&T INC			1	2.B FE	229,109	97.7540	219,947	225,000	228,810	0	(280)	0	0	2.550	2.383	JD	478	5,642	12/07/2020	12/01/2033
00215J-AA-7	ASP AMC MERGER SUB			1	5.B FE	1,050,883	85.0000	1,230,800	1,448,000	995,150	(63,692)	7,281	0	0	8.000	13.250	MN	14,802	115,840	04/06/2021	05/15/2025
00253X-AB-7	AMERICAN AIRLINES/AADVAN		D	1	3.B FE	482,000	107.0000	515,740	482,000	482,000	0	0	0	0	5.750	5.750	JAJO	5,466	15,859	03/10/2021	04/20/2029
002824-BA-7	ABBOTT LABORATORIES	SD		1	1.F FE	646,253	100.4380	642,801	640,000	640,528	0	(2,542)	0	0	2.550	2.145	MS	4,805	16,320	09/17/2019	03/15/2022
00287Y-AQ-2	ABBVIE INC			1	2.B FE	7,433,675	106.0890	7,956,675	7,500,000	7,463,402	0	9,998	0	0	3.600	3.755	MN	35,250	270,000	01/31/2019	05/14/2025
00287Y-AW-9	ABBVIE INC			1	2.B FE	1,594,214	121.4000	1,948,462	1,605,000	1,595,318	0	216	0	0	4.450	4.491	MN	9,325	71,423	05/09/2016	05/14/2046
00287Y-AW-9	ABBVIE INC	SD		1	2.B FE	89,395	121.4000	109,260	90,000	89,457	0	12	0	0	4.450	4.491	MN	523	4,005	05/09/2016	05/14/2046
00287Y-AY-5	ABBVIE INC			1	2.B FE	234,102	105.8670	248,788	235,000	234,572	0	90	0	0	3.200	3.245	MN	982	7,520	05/09/2016	05/14/2026
00287Y-BC-2	ABBVIE INC			1	2.B FE	174,776	104.4600	182,805	175,000	174,919	0	41	0	0	3.750	3.776	MN	857	6,563	09/13/2018	11/14/2023
00287Y-BD-0	ABBVIE INC			1	2.B FE	1,063,637	129.7750	1,395,080	1,075,000	1,064,347	0	187	0	0	4.875	4.942	MN	6,842	52,406	09/13/2018	11/14/2048
00287Y-BV-0	ABBVIE INC			1	2.B FE	420,764	105.1380	420,554	400,000	420,441	0	(323)	0	0	2.950	1.816	MN	1,311	0	12/01/2021	11/21/2026
00287Y-BV-0	ABBVIE INC	SD		1	2.B FE	49,941	105.1380	52,569	50,000	49,957	0	8	0	0	2.950	2.969	MN	164	1,475	11/12/2019	11/21/2026
00287Y-BX-6	ABBVIE INC			1	2.B FE	79,980	106.6720	85,338	80,000	79,984	0	2	0	0	3.200	3.203	MN	284	2,560	11/12/2019	11/21/2029
00287Y-BX-6	ABBVIE INC	SD		1	2.B FE	769,808	106.6720	821,374	770,000	769,843	0	17	0	0	3.200	3.203	MN	2,738	24,640	11/12/2019	11/21/2029
00287Y-BZ-1	ABBVIE INC			1	2.B FE	9,566,478	103.4600	9,906,314	9,575,000	9,569,943	0	1,664	0	0	2.600	2.619	MN	27,661	248,950	11/12/2019	11/21/2024
00287Y-CV-9	ABBVIE INC			1	2.B FE	422,625	105.5350	416,864	395,000	411,139	0	(7,090)	0	0	3.850	1.949	JD	676	15,208	05/14/2020	06/15/2024
00287Y-DB-2	ABBVIE INC			1	2.B FE	1,991,655	124.3250	2,113,527	1,700,000	1,979,215	0	(7,762)	0	0	4.750	3.677	MS	23,776	80,750	05/14/2020	03/15/2045
00287Y-DB-2	ABBVIE INC	SD		1	2.B FE	117,156	124.3250	124,325	100,000	116,424	0	(457)	0	0	4.750	3.677	MS	1,399	4,750	05/14/2020	03/15/2045
00489L-AF-0	ACRISURE LLC / FIN INC			1	4.B FE	1,029,240	97.0000	1,007,830	1,039,000	1,007,830	(22,139)	729	0	0	4.250	4.393	FA	16,682	21,956	05/14/2021	02/15/2029
00774M-AW-5	AERCAP IRELAND CAP/GLOBA		D	1	2.C FE	174,682	101.0420	176,824	175,000	174,689	0	7	0	0	3.000	3.029	AO	904	0	10/21/2021	10/29/2028
00817Y-AQ-1	AETNA INC			1	2.B FE	104,560	105.4850	110,759	105,000	104,858	0	46	0	0	3.500	3.550	MN	470	3,675	11/03/2014	11/15/2024
00817Y-AV-0	AETNA INC			1	2.B FE	1,133,343	102.3900	1,162,129	1,135,000	1,134,630	0	246	0	0	2.800	2.823	JD	1,412	31,780	06/02/2016	06/15/2023
00817Y-AV-0	AETNA INC	SD		1	2.B FE	59,912	102.3900	61,434	60,000	59,980	0	13	0	0	2.800	2.823	JD	75	1,680	06/02/2016	06/15/2023
00867F-AA-6	AHEAD DB HOLDINGS LLC			1	5.A FE	613,939	99.0000	599,940	606,000	599,940	(13,480)	(519)	0	0	6.625	6.296	MN	6,691	20,185	10/15/2021	05/01/2028
00912X-BE-3	AIR LEASE CORP			1	2.B FE	402,125	100.0880	405,358	405,000	404,964	0	905	0	0	3.500	3.730	JJ	6,536	14,175	09/10/2018	01/15/2022
00913R-AC-0	AIR LIQUIDE FINANCE	SD	D	1	1.G FE	199,498	101.7900	203,579	200,000	199,868	0	74	0	0	2.250	2.289	MS	1,175	4,500	09/22/2016	09/27/2023
00913R-AC-0	AIR LIQUIDE FINANCE		D	1	1.G FE	922,678	101.7900	941,555	925,000	924,389	0	341	0	0	2.250	2.289	MS	5,434	20,813	09/22/2016	09/27/2023
00913R-AD-8	AIR LIQUIDE FINANCE		D	1	1.G FE	1,992,440	103.6730	2,073,462	2,000,000	1,996,180	0	750	0	0	2.500	2.543	MS	13,056	50,000	09/22/2016	09/27/2026
00913R-AF-3	AIR LIQUIDE FINANCE		D	1	1.G FE	990,080	100.5220	1,005,222	1,000,000	992,168	0	918	0	0	2.250	2.362	MS	6,938	22,500	09/05/2019	09/10/2029
00914A-AM-4	AIR LEASE CORP			1	2.B FE	5,328,490	98.3170	5,279,596	5,370,000	5,333,182	0	4,692	0	0	1.875	2.031	FA	60,692	0	05/17/2021	08/15/2026
00914A-AM-4	AIR LEASE CORP	SD		1	2.B FE	1,870,429	98.3170	1,853,266	1,885,000	1,872,076	0	1,647	0	0	1.875	2.031	FA	21,304	0	05/17/2021	08/15/2026
010392-FQ-6	ALABAMA POWER CO			1	1.E FE	2,692,250	100.3050	2,758,379	2,750,000	2,745,314	0	18,663	0	0	2.450	3.150	MS	17,031	67,375	01/24/2019	03/30/2022
015271-AQ-2	ALEXANDRIA REAL ESTATE E			1	2.A FE	900,497	128.9910	870,687	675,000	891,240	0	(5,131)	0	0	4.850	3.084	AO	6,911	32,738	02/27/2020	04/15/2049
015271-AQ-2	ALEXANDRIA REAL ESTATE E	SD		1	2.A FE	153,418	128.9910	148,339	115,000	151,841	0	(874)	0	0	4.850	3.084	AO	1,177	5,578	02/27/2020	04/15/2049
015271-AV-1	ALEXANDRIA REAL ESTATE E			1	2.A FE	484,088	94.1160	456,460	485,000	484,180	0	66	0	0	1.875	1.892	FA	3,789	8,993	07/29/2020	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE E			1	2.A FE	593,161	96.0950	571,764	595,000	593,282	0	121	0	0	2.000	2.031	MN	1,421	8,925	02/03/2021	05/18/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
015271-AW-9	ALEXANDRIA REAL ESTATE E	SD		1	2.A FE	99,691	96.0950	96,095	100,000	99,711	0	20	0	0	2.000	2.031	MN	239	1,500	02/03/2021	05/18/2032
01626P-AH-9	ALIMENTATION COUCHE-TARD		A	1	2.B FE	44,940	107.1250	48,206	45,000	44,964	0	6	0	0	3.550	3.566	JJ	688	1,598	07/19/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD	SD	A	1	2.B FE	59,920	107.1250	64,275	60,000	59,952	0	8	0	0	3.550	3.566	JJ	917	2,130	07/19/2017	07/26/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD		A	1	2.B FE	684,178	103.2790	707,464	685,000	684,318	0	74	0	0	2.950	2.964	JJ	8,757	20,208	01/22/2020	01/25/2030
01626P-AM-8	ALIMENTATION COUCHE-TARD	SD	A	1	2.B FE	194,766	103.2790	201,395	195,000	194,806	0	21	0	0	2.950	2.964	JJ	2,493	5,753	01/22/2020	01/25/2030
01882Y-AA-4	ALLIANT ENERGY FINANCE			1	2.B FE	1,874,063	103.4890	1,940,421	1,875,000	1,874,711	0	190	0	0	3.750	3.761	JD	3,125	70,313	06/06/2018	06/15/2023
021374-AC-7	ALTALINK LP			1	1.F FE	191,977	74.4120	186,029	197,832	191,292	0	273	0	(958)	1.509	1.924	MS	916	1,486	08/16/2021	09/11/2030
021374-AC-7	ALTALINK LP	SD		1	1.F FE	589,531	74.4120	558,087	593,495	589,859	0	328	0	0	1.509	1.585	MS	2,748	8,943	01/21/2021	09/11/2030
02154C-AF-0	ALTICE FINANCING SA		D	1	4.B FE	939,309	97.0000	916,650	945,000	916,650	(23,297)	596	0	0	5.000	5.104	JJ	21,788	38,375	03/25/2021	01/15/2028
02209S-BC-6	ALTRIA GROUP INC			1	2.B FE	215,549	110.0800	237,772	216,000	215,718	0	61	0	0	4.400	4.435	FA	3,617	9,504	02/12/2019	02/14/2026
02209S-BC-6	ALTRIA GROUP INC	SD		1	2.B FE	33,929	110.0800	37,427	34,000	33,956	0	10	0	0	4.400	4.435	FA	569	1,496	02/12/2019	02/14/2026
02209S-BD-4	ALTRIA GROUP INC			1	2.B FE	3,667,667	112.9710	3,437,701	3,043,000	3,567,094	0	(70,220)	0	0	4.800	2.095	FA	55,585	146,064	07/21/2020	02/14/2029
023135-AQ-9	AMAZON.COM INC			1	1.E FE	86,321	136.3020	102,227	75,000	85,040	0	(271)	0	0	4.950	4.037	JD	268	3,713	11/09/2016	12/05/2044
023135-AQ-9	AMAZON.COM INC	SD		1	1.E FE	2,319,164	136.3020	2,746,489	2,015,000	2,284,752	0	(7,285)	0	0	4.950	4.037	JD	7,204	99,743	11/09/2016	12/05/2044
023586-C*-9	AMERCO				2.B PL	8,400,000	99.6560	8,371,090	8,400,000	8,400,000	0	0	0	0	2.430	2.430	MS	52,164	0	07/30/2021	09/30/2029
02361D-AS-9	AMEREN ILLINOIS CO			1	1.F FE	848,790	109.2980	819,733	750,000	827,032	0	(11,725)	0	0	3.800	2.007	MN	3,642	28,500	03/09/2020	05/15/2028
02378L-AA-1	AMERICAN AIRLINES 2017-1 CLASS C PTT			2	3.A PL	2,120,222	101.8310	2,159,039	2,120,222	2,120,222	0	0	0	0	5.180	5.180	FA	41,490	109,828	07/24/2018	08/15/2023
02379#-AA-3	AMERICAN AIRLINES 2019-1A				2.A PL	562,500	100.7880	566,932	562,500	562,500	0	0	0	0	3.930	3.930	JD	983	22,106	06/18/2019	06/15/2024
02379*-AA-7	AMERICAN AIRLINES 2019-1A				1.E PL	8,206,250	98.7600	8,104,483	8,206,250	8,206,250	0	0	0	0	3.530	3.530	JD	12,875	289,680	06/18/2019	06/15/2026
024747-AF-4	ABC SUPPLY CO INC			1	3.B FE	1,251,735	102.0000	1,272,960	1,248,000	1,251,099	0	(698)	0	0	4.000	3.907	JJ	23,019	35,920	04/06/2021	01/15/2028
024747-AG-2	ABC SUPPLY CO INC			1	4.A FE	356,976	99.5000	356,210	358,000	356,210	(810)	44	0	0	3.875	3.916	MN	1,773	7,013	09/24/2021	11/15/2029
025816-CA-5	AMERICAN EXPRESS CO			2	1.G FE	185,906	109.9430	175,908	160,000	179,850	0	(5,169)	0	0	4.200	0.844	MN	1,027	6,720	10/27/2020	11/06/2025
025816-CC-1	AMERICAN EXPRESS CO			2	1.G FE	1,872,863	104.7210	1,963,515	1,875,000	1,874,040	0	425	0	0	3.400	3.425	FA	22,844	63,750	02/19/2019	02/22/2024
025816-CC-1	AMERICAN EXPRESS CO	SD		2	1.G FE	1,867,868	104.7210	1,958,279	1,870,000	1,869,043	0	424	0	0	3.400	3.425	FA	22,783	63,580	02/19/2019	02/22/2024
025816-CF-4	AMERICAN EXPRESS CO			2	1.G FE	14,959,800	105.9670	15,895,080	15,000,000	14,973,791	0	5,487	0	0	3.125	3.168	MN	53,385	468,750	05/15/2019	05/20/2026
025816-CN-7	AMERICAN EXPRESS CO			2	1.G FE	80,623	106.8770	80,158	75,000	80,542	0	(81)	0	0	3.300	1.819	MN	399	0	12/02/2021	05/03/2027
025816-CN-7	AMERICAN EXPRESS CO	SD		2	1.G FE	112,873	106.8770	112,221	105,000	112,759	0	(113)	0	0	3.300	1.819	MN	558	0	12/02/2021	05/03/2027
02665W-BP-5	AMERICAN HONDA FINANCE			1	1.G FE	725,378	103.7720	778,290	750,000	739,236	0	4,791	0	0	2.900	3.608	FA	8,156	21,750	01/02/2019	02/16/2024
02665W-CT-6	AMERICAN HONDA FINANCE			1	1.G FE	1,999,460	104.9710	2,099,412	2,000,000	1,999,767	0	109	0	0	3.550	3.556	JJ	33,331	71,000	01/10/2019	01/12/2024
02665W-DN-8	AMERICAN HONDA FINANCE			1	1.G FE	219,989	98.4320	216,551	220,000	219,992	0	2	0	0	1.000	1.001	MS	678	2,200	09/08/2020	09/10/2025
03027X-AV-2	AMERICAN TOWER CORP			1	2.C FE	6,744,784	103.9490	7,068,518	6,800,000	6,768,893	0	9,616	0	0	2.950	3.109	JJ	92,499	200,600	06/10/2019	01/15/2025
03027X-AV-2	AMERICAN TOWER CORP	SD		1	2.C FE	991,880	103.9490	1,039,488	1,000,000	995,425	0	1,414	0	0	2.950	3.109	JJ	13,603	29,500	06/10/2019	01/15/2025
03027X-AZ-3	AMERICAN TOWER CORP			1	2.C FE	146,405	102.7230	143,812	140,000	145,081	0	(1,324)	0	0	2.400	1.212	MS	989	3,360	02/25/2021	03/15/2025
03027X-BG-4	AMERICAN TOWER CORP			1	2.C FE	1,722,284	94.4310	1,633,655	1,730,000	1,723,179	0	710	0	0	1.875	1.924	AO	6,848	33,969	09/23/2020	10/15/2030
03027X-BG-4	AMERICAN TOWER CORP	SD		1	2.C FE	273,774	94.4310	259,685	275,000	273,916	0	113	0	0	1.875	1.924	AO	1,089	5,400	09/23/2020	10/15/2030
031100-P*-5	AMETECH INC				2.A	4,900,000	109.0060	5,341,295	4,900,000	4,900,000	0	0	0	0	4.180	4.180	JD	10,241	204,820	12/13/2018	12/13/2025
031162-BZ-2	AMGEN INC	SD		1	2.A FE	500,315	119.5150	597,575	500,000	500,286	0	(7)	0	0	4.400	4.396	MN	3,667	22,000	11/03/2016	05/01/2045
032095-AK-7	AMPHENOL CORP			1	2.A FE	134,769	102.0060	137,709	135,000	134,852	0	45	0	0	2.050	2.086	MS	923	2,768	02/13/2020	03/01/2025
032095-AL-5	AMPHENOL CORP			1	2.A FE	941,541	97.9550	925,673	945,000	941,634	0	92	0	0	2.200	2.241	MS	6,179	0	09/07/2021	09/15/2031
032095-AL-5	AMPHENOL CORP	SD		1	2.A FE	154,433	97.9550	151,830	155,000	154,448	0	15	0	0	2.200	2.241	MS	1,014	0	09/07/2021	09/15/2031
034863-AS-9	ANGLO AMERICAN CAPITAL		D	1	2.B FE	414,772	104.9860	435,694	415,000	414,905	0	33	0	0	3.625	3.634	MS	4,597	15,044	09/06/2017	09/11/2024
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	856,032	107.7540	888,972	825,000	855,436	0	(596)	0	0	3.650	2.616	FA	12,547	15,513	12/01/2021	02/01/2026
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	6,620,000	126.7710	8,392,247	6,620,000	6,620,000	0	0	0	0	4.900	4.900	FA	135,158	324,380	11/13/2018	02/01/2046
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	SD		1	2.B FE	100,000	126.7710	126,771	100,000	100,000	0	0	0	0	4.900	4.900	FA	2,042	4,900	11/13/2018	02/01/2046
035242-AB-2	ANHEUSER-BUSCH INBEV FIN			1	2.B FE	4,605,750	111.7730	5,588,660	5,000,000	4,660,917	0	9,513	0	0	4.000	4.502	JJ	91,111	200,000	06/19/2015	01/17/2043
035242-AP-1	ANHEUSER-BUSCH INBEV FIN			1	2.B FE	12,049,843	107.6680	12,995,552	12,070,000	12,060,921	0	2,026	0	0	3.650	3.670	FA	183,565	440,555	01/13/2016	02/01/2026
03674X-AQ-9	ANTERO RESOURCES CORP			1	3.C FE	759,385	112.0000	792,960	708,000	753,764	0	(5,621)	0	0	7.625	6.009	FA	22,494	27,742	05/21/2021	02/01/2029
036752-AJ-2	ANTHEM INC			1	2.B FE	1,368,794	103.0020	1,411,121	1,370,000	1,369,285	0	224	0	0	2.375	2.393	JJ	15,003	32,538	09/04/2019	01/15/2025
036752-AJ-2	ANTHEM INC	SD		1	2.B FE	239,789	103.0020	247,204	240,000	239,875	0	39	0	0	2.375	2.393	JJ	2,628	5,700	09/04/2019	01/15/2025
036752-AR-4	ANTHEM INC			1	2.B FE	344,093	99.6580	343,821	345,000	344,231	0	139	0	0	1.500	1.555	MS	1,524	2,559	03/08/2021	03/15/2026
036752-AS-2	ANTHEM INC			1	2.B FE	1,778,503	111.0050	1,981,439	1,785,000	1,778,596	0	94	0	0	3.600	3.620	MS	18,921	31,773	03/08/2021	03/15/2051
036752-AS-2	ANTHEM INC	SD		1	2.B FE	308,872	111.0050	344,116	310,000	308,888	0	16	0	0	3.600	3.620	MS	3,286	5,518	03/08/2021	03/15/2051
037411-AW-5	APACHE CORP			1	3.A FE	1,608,365	112.8750	1,724,730	1,528,000	1,609,244	0	610	0	0	5.100	4.637	MS	25,976	26,801	12/07/2021	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-AK-6	APPLE INC			1	1.B FE	2,271,974	102.2890	2,327,075	2,275,000	2,274,552	0	326	0	0	2.400	2.415	MN	8,797	54,600	04/30/2013	05/03/2023
037833-AZ-3	APPLE INC			1	1.B FE	808,858	104.1120	843,305	810,000	809,614	0	118	0	0	2.500	2.516	FA	7,988	20,250	02/02/2015	02/09/2025
037833-BX-7	APPLE INC			1	1.B FE	155,699	131.7240	191,000	145,000	154,523	0	(232)	0	0	4.650	4.209	FA	2,397	6,743	11/09/2016	02/23/2046
037833-BX-7	APPLE INC	SD		1	1.B FE	2,229,144	131.7240	2,720,105	2,065,000	2,211,421	0	(3,584)	0	0	4.650	4.175	FA	34,141	96,023	11/09/2016	02/23/2046
037833-BY-5	APPLE INC			1	1.B FE	982,765	106.9420	935,745	875,000	958,205	0	(20,966)	0	0	3.250	0.767	FA	10,111	28,438	10/27/2020	02/23/2026
037833-CG-3	APPLE INC			1	1.B FE	2,088,840	104.0840	2,081,672	2,000,000	2,083,731	0	(5,109)	0	0	3.000	0.819	FA	23,667	0	11/16/2021	02/09/2024
037833-CY-4	APPLE INC			1	1.B FE	274,359	81.0760	283,767	276,964	276,964	0	0	0	1,915	2.513	2.513	FA	2,574	6,943	08/15/2017	08/19/2024
038222-AN-5	APPLIED MATERIALS INC			1	1.F FE	3,260,242	98.0490	3,019,922	3,080,000	3,234,710	0	(18,003)	0	0	1.750	1.105	JD	4,492	53,900	07/27/2020	06/01/2030
03959K-AC-4	ARCHROCK PARTNERS LP/FIN			1	4.B FE	819,554	104.2500	986,205	946,000	816,374	346	(3,167)	0	0	6.250	5.491	AO	14,781	59,125	02/25/2021	04/01/2028
042735-BG-4	ARROW ELECTRONICS INC	SD		1	2.C FE	74,540	104.2190	78,164	75,000	74,811	0	66	0	0	3.250	3.349	MS	765	2,438	09/05/2017	09/08/2024
043436-AU-8	ASBURY AUTOMOTIVE GROUP			1	3.B FE	842,189	101.7500	893,365	878,000	845,333	(1,216)	2,331	0	0	4.500	4.937	MS	13,170	39,510	09/14/2020	03/01/2028
043436-AW-4	ASBURY AUTOMOTIVE GROUP			1	3.B FE	269,000	101.7500	273,708	269,000	269,000	0	0	0	0	4.625	4.625	MN	1,451	0	11/04/2021	11/15/2029
04364V-AG-8	ASCENT RESOURCES/ARU FIN			1	4.B FE	764,663	101.5000	798,805	787,000	767,965	6,371	3,182	0	0	7.000	7.606	MN	9,182	55,090	02/12/2021	11/01/2026
04364V-AR-4	ASCENT RESOURCES/ARU FIN			1	4.B FE	291,000	104.5000	304,095	291,000	291,000	1,455	0	0	0	8.250	8.250	FA	10,003	14,938	12/14/2020	12/31/2028
045086-AK-1	ASHTON WOODS USA/FINANCE			1	4.A FE	833,623	105.6250	936,894	887,000	826,844	0	(6,779)	0	0	6.625	5.254	JJ	27,097	43,361	03/22/2021	01/15/2028
045086-AM-7	ASHTON WOODS USA/FINANCE			1	4.A FE	762,135	100.2500	761,900	760,000	761,225	(751)	(159)	0	0	4.625	4.561	FA	14,548	0	08/02/2021	08/01/2029
04636N-AA-1	ASTRAZENECA FINANCE LLC			1	1.G FE	509,357	98.7880	503,816	510,000	509,431	0	74	0	0	1.200	1.226	MN	561	3,060	05/25/2021	05/28/2026
048303-E*-8	ATLANTIC CITY ELECTRIC CO			1	1.F	9,332,020	106.4340	9,791,927	9,200,000	9,282,937	0	(19,551)	0	0	3.500	3.253	JD	26,833	322,000	05/10/2019	12/01/2025
052769-AH-9	AUTODESK INC			1	2.B FE	1,116,640	99.5970	1,115,488	1,120,000	1,116,722	0	82	0	0	2.400	2.433	JD	6,272	0	10/05/2021	12/15/2031
052769-AH-9	AUTODESK INC	SD		1	2.B FE	199,400	99.5970	199,194	200,000	199,415	0	15	0	0	2.400	2.433	JD	1,120	0	10/05/2021	12/15/2031
053015-AE-3	AUTOMATIC DATA PROCESSNG			1	1.D FE	819,428	107.2990	804,740	750,000	796,250	0	(12,933)	0	0	3.375	1.536	MS	7,453	25,313	03/10/2020	09/15/2025
05348E-AR-0	AVALONBAY COMMUNITIES			2	1.G FE	146,826	102.1150	163,384	160,000	158,035	0	1,563	0	0	2.850	3.903	MS	1,343	4,560	11/04/2013	03/15/2023
05348E-BG-3	AVALONBAY COMMUNITIES			1	1.G FE	1,785,431	101.5890	1,692,469	1,666,000	1,768,233	0	(12,088)	0	0	2.300	1.476	MS	12,773	38,318	07/23/2020	03/01/2030
05523R-AF-4	BAE SYSTEMS PLC		D	1	2.B FE	917,896	94.9640	878,417	925,000	918,696	0	623	0	0	1.900	1.982	FA	6,639	16,110	09/08/2020	02/15/2031
05523R-AF-4	BAE SYSTEMS PLC	SD	D	1	2.B FE	198,464	94.9640	189,928	200,000	198,637	0	135	0	0	1.900	1.982	FA	1,436	3,483	09/08/2020	02/15/2031
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1	2.B FE	1,432,890	107.2780	1,555,532	1,450,000	1,442,427	0	1,734	0	0	3.850	3.994	JD	2,481	55,825	12/03/2015	12/15/2025
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	SD		1	2.B FE	49,410	107.2780	53,639	50,000	49,739	0	60	0	0	3.850	3.994	JD	86	1,925	12/03/2015	12/15/2025
05530Q-AN-0	BAT INTL FINANCE PLC		D	1	2.B FE	395,000	98.2690	388,163	395,000	395,000	0	0	0	0	1.668	1.668	MS	1,757	6,589	09/22/2020	03/25/2026
05531F-AX-1	TRUIST FINANCIAL CORP	SD		2	1.G FE	4,553,356	100.3740	4,667,377	4,650,000	4,642,287	0	30,333	0	0	2.750	3.425	AO	31,969	127,875	12/19/2018	04/01/2022
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	3,716,950	104.4830	3,886,756	3,720,000	3,718,698	0	437	0	0	2.850	2.863	AO	19,143	106,020	10/23/2017	10/26/2024
05531F-BG-7	TRUIST FINANCIAL CORP			2	1.G FE	19,149,426	100.9890	19,339,317	19,150,000	19,149,831	0	352	0	0	3.050	3.052	JD	17,847	584,075	03/11/2019	06/20/2022
05553L-AA-1	BCPE ULYSSES INTERMEDIAT			1	5.B FE	715,421	99.0000	712,800	720,000	712,800	(3,392)	771	0	0	7.750	7.875	AO	13,950	37,665	01/21/2021	04/01/2027
05565E-BK-0	BMW US CAPITAL LLC			1	1.F FE	787,981	107.5100	843,950	785,000	787,204	0	(697)	0	0	3.900	3.796	AO	6,973	30,615	09/22/2020	04/09/2025
05565E-BU-8	BMW US CAPITAL LLC			1	1.F FE	999,910	98.8330	988,329	1,000,000	999,921	0	11	0	0	0.750	0.753	FA	2,896	0	08/09/2021	08/12/2024
05565E-E*-2	BMW US CAPITAL LLC				1.F	2,515,027	104.0330	2,392,763	2,300,000	2,344,523	0	(51,680)	0	0	6.190	3.805	MN	23,728	142,370	07/17/2018	11/01/2022
05565Q-CP-1	BP CAPITAL MARKETS PLC		D	1	1.G FE	352,872	105.4540	347,999	330,000	342,538	0	(5,770)	0	0	3.814	1.965	FA	4,930	12,586	03/09/2020	02/10/2024
05581K-AB-7	BNP PARIBAS		D		1.G FE	1,390,759	104.7440	1,461,180	1,395,000	1,393,655	0	627	0	0	3.800	3.850	JJ	25,180	53,010	01/03/2017	01/10/2024
05581K-AB-7	BNP PARIBAS	SD	D		1.G FE	199,392	104.7440	209,488	200,000	199,807	0	90	0	0	3.800	3.850	JJ	3,610	7,600	01/03/2017	01/10/2024
05583J-AK-8	BPCE SA		D	2	2.A FE	250,000	99.2900	248,225	250,000	250,000	0	0	0	0	2.045	2.045	AO	1,023	0	10/12/2021	10/19/2027
05724B-AB-5	BAKER HUGHES LLC/CO-OBL			1	1.G FE	2,500,000	100.4550	2,511,385	2,500,000	2,500,000	0	0	0	0	1.231	1.231	JD	1,881	0	12/06/2021	12/15/2023
060505-FU-3	BANK OF AMERICA CORP			1	1.F FE	822,531	79.7630	797,634	791,327	817,007	0	(1,430)	0	(4,093)	2.598	2.043	AO	5,013	10,833	08/16/2021	04/04/2029
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	870,135	102.7350	898,931	875,000	874,422	0	544	0	0	3.300	3.366	JJ	13,635	28,875	01/08/2013	01/11/2023
06051G-EU-9	BANK OF AMERICA CORP	SD			1.G FE	206,792	102.7350	205,470	200,000	201,198	0	(1,134)	0	0	3.300	2.705	JJ	3,117	6,600	10/06/2016	01/11/2023
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	890,283	106.2270	929,488	875,000	881,739	0	(3,122)	0	0	4.125	3.726	JJ	15,941	36,094	07/23/2019	01/22/2024
06051G-FB-0	BANK OF AMERICA CORP	SD			1.G FE	106,939	106.2270	106,227	100,000	103,275	0	(1,532)	0	0	4.125	2.483	JJ	1,822	4,125	07/23/2019	01/22/2024
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	488,580	107.7880	538,938	500,000	494,201	0	1,220	0	0	3.500	3.795	AO	3,500	17,500	01/19/2017	04/19/2026
06051G-GE-3	BANK OF AMERICA CORP			1	1.G FE	7,847,600	100.1080	8,008,624	8,000,000	7,997,264	0	51,259	0	0	3.124	3.784	JJ	111,770	249,920	12/19/2018	01/20/2023
06051G-GE-3	BANK OF AMERICA CORP	SD		1	1.G FE	980,950	100.1080	1,001,078	1,000,000	999,658	0	6,407	0	0	3.124	3.784	JJ	13,971	31,240	12/19/2018	01/20/2023
06051G-GK-9	BANK OF AMERICA CORP			1	1.G FE	250,000	100.6650	251,664	250,000	250,000	0	0	0	0	2.881	2.881	AO	1,340	7,203	04/19/2017	04/24/2023
06051G-GK-9	BANK OF AMERICA CORP	SD		1	1.G FE	95,000	100.6650	95,632	95,000	95,000	0	0	0	0	2.881	2.881	AO	509	2,737	04/19/2017	04/24/2023
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	3,090,000	107.6500	3,326,394	3,090,000	3,090,000	0	0	0	0	3.593	3.593	JJ	49,344	111,024	07/18/2017	07/21/2028
06051G-GR-4	BANK OF AMERICA CORP	SD		1	1.G FE	125,000	107.6500	134,563	125,000	125,000	0	0	0	0	3.593	3.593	JJ	1,996	4,491	07/18/2017	07/21/2028
06051G-HD-4	BANK OF AMERICA CORP			1	1.F FE	136,262	106.8420	154,921	145,000	138,983	0	870	0	0	3.419	4.213	JD	151	4,958	09/20/2018	12/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-HD-4	BANK OF AMERICA CORP	SD		1	1.F FE	3,472,339	106.8420	3,947,812	3,695,000	3,541,661	0	22,160	0	0	3.419	4.213	JD	3,860	126,332	09/20/2018	12/20/2028
06051G-HL-6	BANK OF AMERICA CORP			1	1.F FE	4,996,720	104.2270	4,914,284	4,715,000	4,913,842	0	(82,878)	0	0	3.864	1.117	JJ	79,960	104,908	05/03/2021	07/23/2024
06051G-HQ-5	BANK OF AMERICA CORP			1	1.G FE	18,500,000	110.1200	20,372,200	18,500,000	18,500,000	0	0	0	0	3.974	3.974	FA	294,076	735,190	02/04/2019	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP			1	1.F FE	180,311	104.4680	177,595	170,000	175,764	0	(2,537)	0	0	3.458	1.881	MS	1,731	5,879	03/09/2020	03/15/2025
06051G-HV-4	BANK OF AMERICA CORP			1	1.G FE	2,205,000	105.3880	2,323,794	2,205,000	2,205,000	0	0	0	0	3.194	3.194	JJ	30,910	70,428	07/18/2019	07/23/2030
06051G-HV-4	BANK OF AMERICA CORP	SD		1	1.G FE	35,000	105.3880	36,886	35,000	35,000	0	0	0	0	3.194	3.194	JJ	491	1,118	07/18/2019	07/23/2030
06051G-HW-2	BANK OF AMERICA CORP			1	1.F FE	1,060,000	102.6280	1,087,855	1,060,000	1,060,000	0	0	0	0	2.456	2.456	AO	4,990	26,034	10/17/2019	10/22/2025
06051G-HX-0	BANK OF AMERICA CORP			1	1.G FE	1,486,338	103.2450	1,445,431	1,400,000	1,481,768	0	(4,570)	0	0	2.884	2.070	AO	7,739	20,188	07/07/2021	10/22/2030
06051G-HY-8	BANK OF AMERICA CORP			1	1.F FE	1,246,804	101.2360	1,219,895	1,205,000	1,234,902	0	(9,390)	0	0	2.015	1.198	FA	9,308	24,281	09/22/2020	02/13/2026
06051G-HZ-5	BANK OF AMERICA CORP			1	1.F FE	7,061,220	100.3020	6,720,254	6,700,000	7,010,830	0	(35,177)	0	0	2.496	1.876	FA	64,106	167,232	07/21/2020	02/13/2031
06051G-JD-2	BANK OF AMERICA CORP			1	1.G FE	325,975	98.9830	321,695	325,000	325,791	0	(184)	0	0	1.319	1.247	JD	143	4,287	02/25/2021	06/19/2026
06051G-JK-6	BANK OF AMERICA CORP			1	1.F FE	1,465,200	97.9720	1,469,586	1,500,000	1,466,039	0	839	0	0	1.197	1.814	AO	3,342	0	11/23/2021	10/24/2026
06051G-JL-4	BANK OF AMERICA CORP			1	1.F FE	3,025,664	95.5960	3,059,085	3,200,000	3,037,629	0	11,965	0	0	1.922	2.569	AO	11,447	62,017	04/05/2021	10/24/2031
06051G-JP-5	BANK OF AMERICA CORP			1	1.F FE	620,000	101.2480	627,737	620,000	620,000	0	0	0	0	2.651	2.651	MS	5,022	8,218	03/08/2021	03/11/2032
06051G-JP-5	BANK OF AMERICA CORP	SD		1	1.F FE	245,000	101.2480	248,057	245,000	245,000	0	0	0	0	2.651	2.651	MS	1,985	3,247	03/08/2021	03/11/2032
06051G-JT-7	BANK OF AMERICA CORP			1	1.F FE	1,130,000	101.5170	1,147,145	1,130,000	1,130,000	0	0	0	0	2.687	2.687	AO	5,820	15,182	04/16/2021	04/22/2032
06051G-JT-7	BANK OF AMERICA CORP	SD		1	1.F FE	180,000	101.5170	182,731	180,000	180,000	0	0	0	0	2.687	2.687	AO	927	2,418	04/16/2021	04/22/2032
06051G-KD-0	BANK OF AMERICA CORP			1	1.F FE	5,885,000	100.5480	5,917,256	5,885,000	5,885,000	0	0	0	0	2.572	2.572	AO	29,852	0	10/15/2021	10/20/2032
06051G-KD-0	BANK OF AMERICA CORP	SD		1	1.F FE	290,000	100.5480	291,590	290,000	290,000	0	0	0	0	2.572	2.572	AO	1,471	0	10/15/2021	10/20/2032
06051G-KE-8	BANK OF AMERICA CORP			1	1.F FE	295,000	100.1230	295,364	295,000	295,000	0	0	0	0	1.530	1.530	JD	313	0	12/01/2021	12/06/2025
06367V-6B-6	BANK OF MONTREAL			1	1.C FE	1,584,218	79.1060	1,661,222	1,661,787	1,662,472	0	(2,768)	0	11,275	2.120	1.936	MS	10,328	35,473	08/10/2017	03/16/2022
06367W-B8-5	BANK OF MONTREAL	SD	A		1.F FE	525,825	101.3700	506,849	500,000	518,407	0	(5,436)	0	0	1.850	0.730	MN	1,542	9,250	08/17/2020	05/01/2025
06367X-D2-4	BANK OF MONTREAL		A		1.A FE	2,811,114	100.0450	2,801,257	2,800,000	2,800,074	0	(2,644)	0	0	2.500	2.403	JJ	33,056	70,000	07/12/2017	01/11/2022
06368B-TX-6	BANK OF MONTREAL				1.C FE	307,865	84.4960	337,985	316,531	321,022	0	(625)	0	2,194	3.190	2.937	MS	3,375	10,066	02/13/2019	03/01/2028
06368B-TX-6	BANK OF MONTREAL	SD			1.C FE	1,791,675	84.4960	1,689,926	1,582,654	1,765,051	0	(26,624)	0	0	3.190	1.242	MS	16,875	50,329	01/21/2021	03/01/2028
06406R-AC-1	BANK OF NY MELLON CORP			2	1.F FE	650,000	100.7000	654,547	650,000	650,000	0	0	0	0	2.661	2.661	MN	2,162	17,297	05/09/2017	05/16/2023
06406R-AN-7	BANK OF NY MELLON CORP			2	1.E FE	431,891	100.7180	417,978	415,000	427,441	0	(3,798)	0	0	1.600	0.661	AO	1,236	6,640	10/27/2020	04/24/2025
064151-S9-5	BANK OF NOVA SCOTIA	SD			1.E FE	1,557,524	84.1220	1,472,135	1,384,822	1,535,453	0	(22,070)	0	0	3.100	1.238	FA	17,877	42,851	01/21/2021	02/02/2028
06415E-4E-2	BANK OF NOVA SCOTIA			1	1.F FE	574,863	75.9350	569,512	593,495	575,712	0	2,402	0	(1,553)	1.400	1.946	MN	1,389	8,909	02/25/2021	11/01/2027
06738E-AS-4	BARCLAYS PLC		D	1	2.B FE	3,205,000	100.0050	3,205,170	3,205,000	3,205,000	0	0	0	0	3.684	3.684	JJ	56,084	118,072	01/03/2017	01/10/2023
071734-AH-0	BAUSCH HEALTH COS INC		A	1	4.B FE	210,560	93.0000	208,320	224,000	208,320	(2,240)	0	0	0	5.000	4.999	JJ	4,698	11,200	12/17/2019	01/30/2028
071734-AJ-6	BAUSCH HEALTH COS INC		A	1	4.B FE	210,560	88.0000	197,120	224,000	197,120	(13,440)	0	0	0	5.250	5.249	JJ	4,933	11,760	12/17/2019	01/30/2030
07177M-AB-9	BAXALTA INC			1	2.B FE	1,479,706	107.5870	1,601,970	1,489,000	1,485,046	0	1,038	0	0	4.000	4.083	JD	1,324	59,560	05/27/2016	06/23/2025
071813-CJ-6	BAXTER INTERNATIONAL INC			1	2.B FE	239,995	100.2310	240,555	240,000	239,996	0	1	0	0	1.915	1.915	FA	383	0	11/16/2021	02/01/2027
071813-CT-4	BAXTER INTERNATIONAL INC			1	2.B FE	255,000	103.3210	263,469	255,000	255,000	0	0	0	0	3.132	3.132	JD	666	0	11/16/2021	12/01/2051
071813-CT-4	BAXTER INTERNATIONAL INC	SD		1	2.B FE	80,000	103.3210	82,657	80,000	80,000	0	0	0	0	3.132	3.132	JD	209	0	11/16/2021	12/01/2051
07274N-AE-3	BAYER US FINANCE II LLC			1	2.B FE	3,598,231	104.3990	3,768,800	3,610,000	3,605,490	0	2,177	0	0	3.875	3.942	JD	6,217	139,888	06/18/2018	12/15/2023
075887-CJ-6	BECTON DICKINSON AND CO			1	2.C FE	1,023,137	103.5670	1,020,131	985,000	1,022,868	0	(269)	0	0	2.823	2.302	MN	3,167	0	12/13/2021	05/20/2030
075887-CJ-6	BECTON DICKINSON AND CO	SD		1	2.C FE	3,438,560	103.5670	3,428,054	3,310,000	3,437,693	0	(867)	0	0	2.823	2.300	MN	10,642	0	12/13/2021	05/20/2030
0778FP-AF-6	BELL CANADA		A	1	2.A FE	907,525	108.8280	990,331	910,000	907,561	0	37	0	0	3.650	3.665	MS	9,595	16,608	03/12/2021	03/17/2051
0778FP-AF-6	BELL CANADA	SD	A	1	2.A FE	169,538	108.8280	185,007	170,000	169,544	0	7	0	0	3.650	3.665	MS	1,793	3,103	03/12/2021	03/17/2051
0778FP-AH-2	BELL CANADA		A	1	2.A FE	279,891	100.5960	281,669	280,000	279,892	0	1	0	0	3.200	3.202	FA	3,460	0	08/09/2021	02/15/2052
0778FP-AH-2	BELL CANADA	SD	A	1	2.A FE	99,961	100.5960	100,596	100,000	99,961	0	0	0	0	3.200	3.202	FA	1,236	0	08/09/2021	02/15/2052
07813Z-BV-5	BELL CANADA			1	2.A FE	365,823	81.3730	406,865	395,664	392,203	0	650	0	2,740	2.900	3.106	FA	4,464	11,505	02/13/2019	08/12/2026
07813Z-CB-8	BELL CANADA			1	2.A FE	316,262	81.0700	344,547	336,314	336,008	0	89	0	2,328	2.750	2.781	JJ	3,953	9,219	05/10/2019	01/29/2025
080555-AF-2	BELO CORP			1	3.C FE	1,339,228	115.0000	1,447,850	1,259,000	1,308,457	0	(6,981)	0	0	7.250	6.417	MS	26,876	91,278	01/05/2017	09/15/2027
09261H-AJ-6	BLACKSTONE PRIVATE CRE			1	2.C FE	4,476,665	100.8730	4,529,193	4,490,000	4,476,870	0	205	0	0	3.250	3.312	MS	15,809	0	11/15/2021	03/15/2027
09261H-AJ-6	BLACKSTONE PRIVATE CRE	SD		1	2.C FE	1,326,050	100.8730	1,341,610	1,330,000	1,326,111	0	61	0	0	3.250	3.312	MS	4,683	0	11/15/2021	03/15/2027
095796-AH-1	BLUE RACER MID LLC/FINAN			1	4.A FE	448,878	106.5000	469,665	441,000	447,133	0	(1,745)	0	0	7.625	6.984	JD	1,495	32,879	03/24/2021	12/15/2025
09659W-2E-3	BNP PARIBAS		D		1.G FE	244,476	102.9370	252,195	245,000	244,869	0	108	0	0	3.500	3.547	MS	2,858	8,575	02/22/2018	03/01/2023
09659W-2P-8	BNP PARIBAS		D	2	1.G FE	965,000	101.2160	976,731	965,000	965,000	0	0	0	0	2.871	2.871	AO	5,541	13,853	04/12/2021	04/19/2032
09739D-AD-2	BOISE CASCADE COMPANY			1	3.C FE	1,211,513	105.2500	1,203,008	1,143,000	1,188,384	(14,487)	(8,641)	0	0	4.875	3.765	JJ	27,861	32,720	03/30/2021	07/01/2030
09857L-AR-9	BOOKING HOLDINGS INC			1	1.G FE	3,462,397	116.7120	3,349,637	2,870,000	3,431,748	0	(30,649)	0	0	4.625	1.978	AO	28,760	66,369	07/07/2021	04/13/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
102291-AH-4	BOWDOIN COLLEGE			1	1.C FE	750,000	99.6140	747,103	750,000	750,000	0	0	0	0	1.677	1.677	JJ	1,328	0	11/16/2021	07/01/2026
10373Q-BE-9	BP CAP MARKETS AMERICA			1	1.F FE	1,178,002	106.8420	1,255,396	1,175,000	1,177,286	0	(565)	0	0	3.410	3.354	FA	15,582	40,068	09/22/2020	02/11/2026
10373Q-BE-9	BP CAP MARKETS AMERICA	SD		1	1.F FE	270,000	106.8420	288,474	270,000	270,000	0	0	0	0	3.410	3.410	FA	3,581	9,207	02/06/2019	02/11/2026
110122-CL-0	BRISTOL-MYERS SQUIBB CO			1	1.F FE	1,796,113	100.8600	1,765,055	1,750,000	1,758,024	0	(21,217)	0	0	2.600	1.369	MN	5,688	45,500	03/09/2020	05/16/2022
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	10,968,890	104.5990	11,244,360	10,750,000	10,969,011	0	(6,726)	0	0	2.900	2.043	JJ	134,226	166,750	11/16/2021	07/26/2024
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1	1.F FE	4,214,938	109.3910	4,649,096	4,250,000	4,223,077	0	3,058	0	0	3.400	3.496	JJ	62,215	144,500	05/07/2019	07/26/2029
11042T-AA-1	BRITISH AIR 18-1 AA PTT				1.F FE	1,828,921	103.8910	1,900,088	1,828,921	1,828,921	0	0	0	0	3.800	3.800	MJSD	2,124	69,499	03/14/2018	03/20/2033
11134L-AF-6	BROADCOM CRP / CAYMN FI		D	1	2.C FE	5,978,776	104.5940	6,259,921	5,985,000	5,983,013	0	923	0	0	3.625	3.642	JJ	100,041	216,956	01/11/2017	01/15/2024
11134L-AF-6	BROADCOM CRP / CAYMN FI	SD	D	1	2.C FE	309,678	104.5940	324,240	310,000	309,897	0	48	0	0	3.625	3.642	JJ	5,182	11,238	01/11/2017	01/15/2024
11134L-AP-4	BROADCOM CRP / CAYMN FI	SD	D	1	2.C FE	129,964	104.4280	135,757	130,000	129,989	0	3	0	0	3.125	3.128	JJ	1,873	4,063	10/10/2017	01/15/2025
11135F-AY-7	BROADCOM INC			1	2.C FE	126,865	105.6990	132,124	125,000	126,052	0	(365)	0	0	3.625	3.298	AO	957	4,531	09/18/2019	10/15/2024
11135F-BC-4	BROADCOM INC			1	2.C FE	659,295	109.2750	639,258	585,000	644,320	0	(14,975)	0	0	4.700	1.451	AO	5,805	27,495	02/25/2021	04/15/2025
11135F-BD-2	BROADCOM INC			1	2.C FE	5,907,700	116.4930	5,824,640	5,000,000	5,785,007	0	(85,909)	0	0	5.000	2.805	AO	52,778	250,000	07/21/2020	04/15/2030
11135F-BE-0	BROADCOM INC			1	2.C FE	169,563	98.3840	167,252	170,000	169,619	0	56	0	0	1.950	1.989	FA	1,252	1,897	01/04/2021	02/15/2028
11135F-BE-0	BROADCOM INC	SD		1	2.C FE	64,833	98.3840	63,949	65,000	64,855	0	22	0	0	1.950	1.989	FA	479	725	01/04/2021	02/15/2028
11284D-AA-3	BROOKFIELD PPTY REIT INC			1	4.A FE	55,490	103.5970	64,230	62,000	56,611	0	990	0	0	5.750	8.154	MN	456	3,720	11/09/2020	05/15/2026
11284D-AC-9	BROOKFIELD PPTY REIT INC			1	4.A FE	1,599,431	98.1000	1,573,526	1,604,000	1,571,980	(27,564)	112	0	0	4.500	4.559	AO	18,446	0	11/17/2021	04/01/2027
114259-AT-1	BROOKLYN UNION GAS CO			1	2.A FE	14,079,525	108.0890	14,591,975	13,500,000	13,939,036	0	(55,431)	0	0	3.865	3.336	MS	169,577	521,775	05/17/2019	03/04/2029
115637-AS-9	BROWN-FORMAN CORP			1	1.G FE	792,870	106.5450	799,090	750,000	778,100	0	(8,590)	0	0	3.500	2.251	AO	5,542	26,250	04/03/2020	04/15/2025
12189L-AT-8	BURLINGTN NORTH SANTA FE			1	1.G FE	2,763,200	105.4530	2,899,947	2,750,000	2,755,598	0	(2,153)	0	0	3.400	3.313	MS	31,167	93,500	04/09/2018	09/01/2024
12189L-AZ-4	BURLINGTN NORTH SANTA FE			1	1.G FE	987,030	117.3050	1,167,185	995,000	987,996	0	166	0	0	3.900	3.945	FA	16,169	38,805	05/09/2016	08/01/2046
12189L-AZ-4	BURLINGTN NORTH SANTA FE	SD		1	1.G FE	39,680	117.3050	46,922	40,000	39,718	0	7	0	0	3.900	3.945	FA	650	1,560	05/09/2016	08/01/2046
12189L-BC-4	BURLINGTN NORTH SANTA FE			1	1.G FE	3,954,425	120.4940	4,157,050	3,450,000	3,945,898	0	(8,527)	0	0	4.050	3.228	JD	6,210	139,725	04/12/2021	06/15/2048
12189L-BG-5	BURLINGTN NORTH SANTA FE			1	1.G FE	3,227,456	108.6970	3,478,301	3,200,000	3,227,007	0	(449)	0	0	3.300	3.255	MS	31,093	46,640	03/31/2021	09/15/2051
12429T-AE-4	MAUSER PACKAGING SOLUT			1	5.B FE	1,096,046	99.6250	1,106,834	1,111,000	1,097,387	(57)	1,398	0	0	7.250	7.676	AO	17,004	28,239	12/08/2021	04/15/2025
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1	3.B FE	651,775	104.0000	644,800	620,000	640,953	0	(9,106)	0	0	5.000	3.379	FA	12,917	31,000	10/19/2020	02/01/2028
1248EP-CE-1	CCO HLDGS LLC/CAP CORP			1	3.B FE	338,250	102.5000	338,250	330,000	336,619	0	(933)	0	0	4.500	4.126	FA	5,610	14,850	03/04/2020	08/15/2030
1248EP-CK-7	CCO HLDGS LLC/CAP CORP			1	3.B FE	355,980	101.0000	352,490	349,000	352,490	(2,396)	(776)	0	0	4.250	3.954	FA	6,180	15,739	07/21/2020	02/01/2031
125523-AF-7	CIGNA CORP			1	2.A FE	88,953	104.0860	92,637	89,000	88,983	0	11	0	0	3.750	3.763	JJ	1,539	3,338	09/06/2018	07/15/2023
125523-CL-2	CIGNA CORP			1	2.B FE	576,031	100.8020	581,626	577,000	576,188	0	89	0	0	2.400	2.419	MS	4,077	13,848	03/04/2020	03/15/2030
125523-CL-2	CIGNA CORP	SD		1	2.B FE	104,824	100.8020	105,842	105,000	104,852	0	16	0	0	2.400	2.419	MS	742	2,520	03/04/2020	03/15/2030
12597Y-AA-7	CP ATLAS BUYER INC			1	5.B FE	1,391,133	99.2500	1,346,823	1,357,000	1,344,966	(40,973)	(5,019)	0	0	7.000	6.348	JD	7,916	71,076	11/01/2021	12/01/2028
126307-BD-8	CSC HOLDINGS LLC			1	4.C FE	1,036,488	94.6250	960,444	1,015,000	960,444	(72,991)	(2,255)	0	0	4.625	4.317	JD	3,912	46,944	08/03/2020	12/01/2030
126307-BF-3	CSC HOLDINGS LLC			1	3.C FE	424,000	93.6250	396,970	424,000	396,970	(21,200)	0	0	0	3.375	3.375	FA	5,406	14,231	08/03/2020	02/15/2031
126307-BH-9	CSC HOLDINGS LLC			1	3.C FE	405,000	98.7500	399,938	405,000	399,938	(5,063)	0	0	0	4.500	4.500	MN	2,329	9,214	04/29/2021	11/15/2031
12656*-AL-6	CSLB HOLDINGS INC				1.G	6,922,371	106.1070	7,745,786	7,300,000	7,016,881	0	36,218	0	0	2.970	3.620	AO	46,976	216,810	04/24/2019	10/13/2028
126650-CC-2	CVS HEALTH CORP			1	2.B FE	264,235	104.9040	262,259	250,000	256,251	0	(3,601)	0	0	4.000	2.471	JD	722	10,000	09/26/2019	12/05/2023
126650-CU-2	CVS HEALTH CORP			1	2.B FE	16,680,137	104.7180	17,618,804	16,825,000	16,755,859	0	14,443	0	0	2.875	2.975	JD	40,310	483,719	05/16/2016	06/01/2026
126650-CU-2	CVS HEALTH CORP	SD		1	2.B FE	346,987	104.7180	366,513	350,000	348,562	0	300	0	0	2.875	2.975	JD	839	10,063	05/16/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP			1	2.B FE	7,641,035	112.0270	8,682,100	7,750,000	7,676,931	0	9,960	0	0	4.300	4.475	MS	88,867	333,250	03/06/2018	03/25/2028
126650-DE-7	CVS HEALTH CORP			1	2.B FE	124,356	103.5610	129,451	125,000	124,652	0	127	0	0	2.625	2.736	FA	1,240	3,281	08/08/2019	08/15/2024
126650-DG-2	CVS HEALTH CORP			1	2.B FE	1,981,940	106.2970	2,125,940	2,000,000	1,985,707	0	1,620	0	0	3.250	3.357	FA	24,556	65,000	08/08/2019	08/15/2029
126650-DH-0	CVS HEALTH CORP			1	2.B FE	837,493	108.4720	829,809	765,000	831,641	0	(5,851)	0	0	3.625	1.822	AO	6,933	13,231	12/01/2021	04/01/2027
126650-DR-8	CVS HEALTH CORP			1	2.B FE	3,472,947	97.8700	3,420,560	3,495,000	3,473,695	0	749	0	0	2.125	2.195	MS	27,438	0	08/09/2021	09/15/2031
126650-DR-8	CVS HEALTH CORP	SD		1	2.B FE	611,119	97.8700	601,901	615,000	611,251	0	132	0	0	2.125	2.195	MS	4,828	0	08/09/2021	09/15/2031
12686C-BB-4	CABLEVISION SYSTEMS CORP			1	4.C FE	136,315	102.3750	140,254	137,000	136,795	0	277	0	0	5.875	6.096	MS	2,370	8,049	03/27/2020	09/15/2022
12692@-AA-4	CVSR HOLDCO LLC				3.C PL	19,106,734	100.1630	25,394,792	25,353,424	19,106,734	0	0	0	0	4.680	4.680	MS	299,931	1,186,535	07/08/2016	03/31/2037
12708#-AA-4	CHARTER COMMUNICATIONS INC				2.B PL	6,757,526	122.1610	8,255,055	6,757,526	6,757,526	0	0	0	0	5.550	5.550	MON	16,669	375,043	12/17/2018	07/15/2035
131347-CM-6	CALPINE CORP			1	3.A FE	1,920,928	103.7500	2,063,588	1,989,000	1,933,543	0	7,251	0	0	4.500	5.014	FA	33,813	89,505	05/01/2020	02/15/2028
13596Z-3Y-9	CANADIAN IMPERIAL BANK	SD			1.C FE	1,533,885	83.4820	1,460,932	1,384,822	1,502,120	0	(31,765)	0	0	3.300	0.771	MN	4,507	46,759	01/21/2021	05/26/2025
13607G-AP-9	CANADIAN IMPERIAL BANK	SD	A		1.F FE	540,875	104.2440	521,220	500,000	525,484	0	(11,165)	0	0	3.100	0.812	AO	3,832	15,500	08/12/2020	04/02/2024
13607H-VV-1	CANADIAN IMPERIAL BANK				1.F FE	313,448	77.8670	311,466	316,531	317,928	0	(83)	0	4,563	1.700	1.599	JJ	2,506	0	08/20/2021	07/15/2026
136375-CJ-9	CANADIAN NATL RAILWAY		A	1	1.F FE	2,269,124	104.6980	2,303,352	2,200,000	2,230,383	0	(7,307)	0	0	2.750	2.379	MS	20,167	60,500	05/20/2016	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136375-CR-1	CANADIAN NATL RAILWAY			1	1.F FE	99,122	83.8570	109,014	102,873	102,649	0	29	0	711	3.200	3.237	JJ	1,389	3,295	07/26/2018	07/31/2028
136375-CS-9	CANADIAN NATL RAILWAY	SD		1	1.F FE	889,452	82.8610	828,614	791,327	878,244	0	(11,207)	0	0	3.000	1.318	FA	9,496	23,708	01/21/2021	02/08/2029
13645R-BD-5	CANADIAN PACIFIC RAILWAY		A	2	2.B FE	1,997,360	99.8580	1,997,164	2,000,000	1,997,430	0	70	0	0	1.350	1.395	JD	2,175	0	11/17/2021	12/02/2024
13645R-BE-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,096,892	100.4860	2,110,206	2,100,000	2,096,940	0	48	0	0	1.750	1.781	JD	2,960	0	11/17/2021	12/02/2026
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,999,300	101.4280	2,028,558	2,000,000	1,999,305	0	5	0	0	2.450	2.454	JD	3,947	0	11/17/2021	12/02/2031
14040H-BD-6	CAPITAL ONE FINANCIAL CO	SD			2.A FE	182,222	103.6180	181,332	175,000	176,693	0	(1,124)	0	0	3.500	2.817	JD	272	6,125	10/06/2016	06/15/2023
14040H-BT-1	CAPITAL ONE FINANCIAL CO			2	2.A FE	1,379,793	105.2810	1,452,883	1,380,000	1,379,925	0	25	0	0	3.300	3.302	AO	7,717	45,540	12/18/2017	10/30/2024
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN			1	3.C FE	1,049,711	101.8750	1,055,425	1,036,000	1,044,935	(1,398)	(2,554)	0	0	4.750	4.392	FA	20,504	41,990	04/07/2021	02/01/2028
142339-AJ-9	CARLISLE COS INC			1	2.B FE	503,656	102.0410	520,407	510,000	504,692	0	569	0	0	2.750	2.894	MS	4,675	14,025	02/13/2020	03/01/2030
142339-AJ-9	CARLISLE COS INC	SD		1	2.B FE	88,880	102.0410	91,837	90,000	89,063	0	100	0	0	2.750	2.894	MS	825	2,475	02/13/2020	03/01/2030
14448C-AP-9	CARRIER GLOBAL CORP			1	2.C FE	50,000	102.3000	51,150	50,000	50,000	0	0	0	0	2.493	2.493	FA	471	1,247	02/13/2020	02/15/2027
14448C-AQ-7	CARRIER GLOBAL CORP	SD		1	2.C FE	99,992	101.6500	101,650	100,000	99,993	0	1	0	0	2.722	2.723	FA	1,028	2,722	02/13/2020	02/15/2030
147528-G*-8	CASEYS GENERAL STORES INC				2.B PL	9,500,000	105.7250	10,043,914	9,500,000	9,500,000	0	0	0	0	3.510	3.510	JD	16,673	333,450	06/13/2017	06/13/2025
149123-CG-4	CATERPILLAR INC			1	1.F FE	1,497,765	104.4890	1,567,337	1,500,000	1,498,226	0	205	0	0	2.600	2.617	MS	11,050	39,000	09/16/2019	09/19/2029
149123-CK-5	CATERPILLAR INC			1	1.F FE	3,906,520	99.3490	3,973,952	4,000,000	3,912,683	0	6,163	0	0	1.900	2.163	MS	23,011	38,000	04/08/2021	03/12/2031
14913Q-2T-5	CATERPILLAR FINL SERVICE			1	1.F FE	9,495,440	100.3880	9,536,870	9,500,000	9,499,759	0	1,557	0	0	2.950	2.967	FA	97,309	280,250	02/19/2019	02/26/2022
14916R-AD-6	CATHOLIC HEALTH INITIATI			1	2.A FE	2,725,846	115.0520	3,353,751	2,915,000	2,752,400	0	4,835	0	0	4.350	4.789	MN	21,134	126,803	10/21/2015	11/01/2042
14916R-AD-6	CATHOLIC HEALTH INITIATI	SD		1	2.A FE	93,511	115.0520	115,052	100,000	94,422	0	166	0	0	4.350	4.789	MN	725	4,350	10/21/2015	11/01/2042
15189T-AW-7	CENTERPOINT ENERGY INC			1	2.B FE	1,282,816	102.4900	1,317,000	1,285,000	1,283,817	0	424	0	0	2.500	2.536	MS	10,708	32,125	08/12/2019	09/01/2024
15189T-AW-7	CENTERPOINT ENERGY INC	SD		1	2.B FE	299,490	102.4900	307,471	300,000	299,724	0	99	0	0	2.500	2.536	MS	2,500	7,500	08/12/2019	09/01/2024
154051-E#-9	CENTRAL MAINE POWER CO			1	1.F	3,012,390	101.0320	3,030,958	3,000,000	3,001,931	0	(4,179)	0	0	3.070	2.927	JJ	42,468	92,100	05/28/2019	06/15/2022
156504-AM-4	CENTURY COMMUNITIES			1	3.C FE	1,128,000	101.0000	1,139,280	1,128,000	1,128,000	0	0	0	0	3.875	3.875	FA	15,541	0	08/03/2021	08/15/2029
156700-BB-1	CENTURYLINK INC			1	3.C FE	405,000	104.1250	421,706	405,000	405,000	0	0	0	0	5.125	5.125	FA	7,841	20,756	12/09/2019	12/15/2026
156700-BC-9	CENTURYLINK INC			1	3.A FE	859,148	101.1250	873,720	864,000	860,177	0	658	0	0	4.000	4.097	FA	13,056	34,560	06/18/2020	02/15/2027
15678#-AM-7	CERNER CORP				1.F	5,400,000	101.8430	5,499,502	5,400,000	5,400,000	0	0	0	0	2.000	2.000	MS	29,100	54,000	03/11/2021	03/24/2026
16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC				2.B PL	3,300,000	102.9520	3,397,425	3,300,000	3,300,000	0	0	0	0	3.090	3.090	MJSD	283	57,216	05/18/2021	06/08/2028
163851-AF-5	CHEMOURS CO			1	4.A FE	687,548	104.1250	704,926	677,000	686,096	0	(1,451)	0	0	5.750	5.429	MN	4,974	37,630	03/19/2021	11/15/2028
163851-AH-1	CHEMOURS CO			1	4.A FE	940,000	99.2500	932,950	940,000	932,950	(7,050)	0	0	0	4.625	4.625	MN	5,555	10,506	08/04/2021	11/15/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS			1	3.B FE	1,106,958	106.7500	1,133,685	1,062,000	1,099,907	0	(6,983)	0	0	4.500	3.588	AO	11,948	47,790	02/19/2021	10/01/2029
166756-AE-6	CHEVRON USA INC			1	1.D FE	254,855	97.9050	249,658	255,000	254,890	0	30	0	0	0.687	0.699	FA	676	1,752	10/27/2020	08/12/2025
166756-AP-1	CHEVRON USA INC			1	1.D FE	7,059,060	107.3380	7,513,660	7,000,000	7,025,812	0	(9,655)	0	0	3.900	3.741	MN	34,883	273,000	06/26/2017	11/15/2024
166756-AX-4	CHEVRON USA INC			1	1.D FE	617,976	118.3310	638,987	540,000	616,691	0	(1,285)	0	0	4.200	3.397	AO	4,788	22,680	03/24/2021	10/15/2049
166756-AX-4	CHEVRON USA INC	SD		1	1.D FE	297,544	118.3310	307,661	260,000	296,925	0	(619)	0	0	4.200	3.397	AO	2,305	10,920	03/24/2021	10/15/2049
168298-AB-9	CHICK-FIL-A INC				2.B	6,000,000	99.7930	5,987,558	6,000,000	6,000,000	0	0	0	0	1.610	1.610	AO	16,637	96,643	10/16/2020	10/29/2025
17039A-AK-2	CHOICE PROPERTIES REIT			1	2.B FE	381,647	82.4990	412,495	395,664	401,775	0	(1,890)	0	2,667	3.546	2.979	JJ	6,727	14,101	05/09/2019	01/10/2025
172967-KX-8	CITIGROUP INC	SD		2	2.A FE	1,426,257	100.6790	1,409,505	1,400,000	1,405,735	0	(8,244)	0	0	1.601	1.008	MJSD	1,930	22,674	09/23/2019	09/01/2023
172967-KY-6	CITIGROUP INC			1	2.A FE	799,528	105.9890	847,911	800,000	799,754	0	47	0	0	3.200	3.207	AO	4,978	25,600	10/17/2016	10/21/2026
172967-KY-6	CITIGROUP INC	SD		1	2.A FE	89,947	105.9890	95,390	90,000	89,972	0	5	0	0	3.200	3.207	AO	560	2,880	10/17/2016	10/21/2026
172967-LM-1	CITIGROUP INC			1	2.A FE	350,000	101.1270	353,943	350,000	350,000	0	0	0	0	2.876	2.876	JJ	4,390	10,066	07/17/2017	07/24/2023
172967-LP-4	CITIGROUP INC			1	2.A FE	8,908,540	107.8390	9,732,479	9,025,000	8,944,157	0	12,761	0	0	3.668	3.848	JJ	144,369	331,037	02/08/2019	07/24/2028
172967-LP-4	CITIGROUP INC	SD		1	2.A FE	120,000	107.8390	129,407	120,000	120,000	0	0	0	0	3.668	3.668	JJ	1,920	4,402	07/17/2017	07/24/2028
172967-LS-8	CITIGROUP INC			1	1.G FE	3,391,433	107.3020	3,616,077	3,370,000	3,383,590	0	(2,075)	0	0	3.520	3.443	AO	21,089	118,624	12/18/2017	10/27/2028
172967-MA-6	CITIGROUP INC			2	2.A FE	65,000	100.8750	65,568	65,000	65,000	0	0	0	0	1.194	1.369	MJSD	67	785	05/15/2018	06/01/2024
172967-ME-8	CITIGROUP INC			1	2.A FE	9,444,568	110.3590	9,656,404	8,750,000	9,294,990	0	(66,797)	0	0	3.980	3.011	MS	97,703	348,250	09/18/2019	03/20/2030
172967-MQ-1	CITIGROUP INC			1	2.A FE	500,000	104.6860	523,432	500,000	500,000	0	0	0	0	3.106	3.106	AO	3,581	15,530	04/01/2020	04/08/2026
172967-MX-6	CITIGROUP INC			1	1.G FE	240,000	99.1340	237,923	240,000	240,000	0	0	0	0	0.981	0.981	MN	392	1,158	04/27/2021	05/01/2025
172967-MY-4	CITIGROUP INC			1	1.G FE	5,045,300	100.5260	5,026,300	5,000,000	5,044,405	0	(895)	0	0	2.561	2.454	MN	21,342	62,958	10/07/2021	05/01/2032
172967-NA-5	CITIGROUP INC			1	1.G FE	1,466,760	98.2340	1,473,506	1,500,000	1,467,447	0	687	0	0	1.462	1.975	JD	1,340	10,965	11/23/2021	06/09/2027
17302W-AB-4	CITGO HOLDING INC			1	4.C FE	598,764	100.3750	608,273	606,000	597,723	(2,365)	1,324	0	0	9.250	9.545	FA	23,356	36,584	12/09/2021	08/01/2024
17325F-AS-7	CITIBANK NA			1	1.E FE	11,484,360	105.2320	12,101,703	11,500,000	11,493,207	0	3,117	0	0	3.650	3.680	JJ	184,224	419,750	01/15/2019	01/23/2024
18055#-AW-2	CLARION LION PROPERTIES				1.G	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	1.482	1.482	FMAN	37,658	232,685	05/01/2017	05/01/2024
18060T-AA-3	CLARIOS GLOBAL LP		A	1	4.A FE	119,465	104.6250	121,365	116,000	118,183	0	(844)	0	0	6.750	5.876	MN	1,001	7,830	06/12/2020	05/15/2025
181396-AE-2	CLARK EQUIPMENT CO			1	3.C FE	524,419	103.7500	532,238	513,000	520,294	0	(2,777)	0	0	5.875	5.237	JD	2,512	30,139	07/16/2020	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
184496-AN-7	CLEAN HARBORS INC			1	3.C FE	900,361	103.2500	902,405	874,000	887,960	0	(5,570)	0	0	4.875	4.149	JJ	19,647	42,608	03/30/2020	07/15/2027
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA LLC				2.B PL	7,000,000	107.3360	7,513,533	7,000,000	7,000,000	0	0	0	0	3.810	3.810	MS	84,455	266,700	03/07/2018	03/07/2028
191098-AK-8	COCA COLA BOTTL CO CONSL			1	2.B FE	2,249,438	107.7020	2,423,295	2,250,000	2,249,755	0	57	0	0	3.800	3.803	MN	8,550	85,500	11/20/2015	11/25/2025
191241-AJ-7	COCA-COLA FEMSA SAB CV		D	1	1.F FE	2,241,090	94.1490	2,118,359	2,250,000	2,241,984	0	672	0	0	1.850	1.887	MS	13,875	41,625	08/26/2020	09/01/2032
20030N-BH-3	COMCAST CORP			1	1.G FE	3,727,424	116.8570	3,739,437	3,200,000	3,699,161	0	(28,263)	0	0	4.250	2.614	JJ	62,711	68,000	04/05/2021	01/15/2033
20030N-BS-9	COMCAST CORP			1	1.G FE	425,832	106.5120	426,046	400,000	425,345	0	(487)	0	0	3.150	1.479	MS	4,200	0	12/01/2021	03/01/2026
20030N-BU-4	COMCAST CORP			1	1.G FE	1,906,407	105.5250	1,952,216	1,850,000	1,905,312	0	(1,095)	0	0	3.400	3.220	JJ	29,004	31,450	03/24/2021	07/15/2046
20030N-BU-4	COMCAST CORP	SD		1	1.G FE	360,672	105.5250	369,338	350,000	360,464	0	(207)	0	0	3.400	3.220	JJ	5,487	5,950	03/24/2021	07/15/2046
20030N-CR-0	COMCAST CORP			1	1.G FE	1,128,441	106.2880	1,201,057	1,130,000	1,129,323	0	278	0	0	3.700	3.728	AO	8,827	41,810	10/29/2018	04/15/2024
20030N-CR-0	COMCAST CORP	SD		1	1.G FE	4,663,555	106.2880	4,963,659	4,670,000	4,667,203	0	1,150	0	0	3.700	3.728	AO	36,478	172,790	10/29/2018	04/15/2024
20030N-CS-8	COMCAST CORP			1	1.G FE	1,950,960	109.2650	2,097,880	1,920,000	1,941,185	0	(5,661)	0	0	3.950	3.601	AO	16,011	75,840	03/09/2020	10/15/2025
20030N-CT-6	COMCAST CORP			1	1.G FE	2,338,830	113.3990	2,653,539	2,340,000	2,339,177	0	103	0	0	4.150	4.156	AO	20,501	97,110	10/02/2018	10/15/2028
20030N-DA-6	COMCAST CORP			1	1.G FE	2,262,340	103.4470	2,110,313	2,040,000	2,229,686	0	(22,762)	0	0	2.650	1.393	FA	22,525	54,060	07/21/2020	02/01/2030
20030N-DL-2	COMCAST CORP			1	1.G FE	5,009,950	95.7350	4,786,730	5,000,000	5,009,809	0	(141)	0	0	2.800	2.790	JJ	64,556	140,000	11/03/2020	01/15/2051
20030N-DP-3	COMCAST CORP			1	1.G FE	4,712,475	89.9140	4,270,901	4,750,000	4,713,515	0	783	0	0	2.450	2.486	FA	43,964	113,142	08/11/2020	08/15/2052
20268J-AB-9	COMMONSPIRIT HEALTH			1	2.A FE	1,135,000	105.8020	1,200,857	1,135,000	1,135,000	0	0	0	0	3.347	3.347	AO	9,497	37,988	08/07/2019	10/01/2029
20268J-AD-5	COMMONSPIRIT HEALTH			1	1.F FE	2,000,000	115.5810	2,311,612	2,000,000	2,000,000	0	0	0	0	3.817	3.817	AO	19,085	76,340	08/07/2019	10/01/2049
20268J-AE-3	COMMONSPIRIT HEALTH			1	2.A FE	1,070,000	99.1700	1,061,121	1,070,000	1,070,000	0	0	0	0	1.547	1.547	AO	4,138	15,311	10/21/2020	10/01/2025
20338Q-AA-1	COMMSCOPE FINANCE LLC			1	5.A FE	570,400	102.2500	591,005	578,000	570,536	0	136	0	0	8.250	8.561	MS	15,895	0	12/06/2021	03/01/2027
207651-F@-4	CONNECTICUT NATURAL GAS CORP			2	1.G	1,200,000	96.6580	1,159,892	1,200,000	1,200,000	0	0	0	0	2.020	2.020	JD	1,077	24,240	09/22/2020	12/15/2030
20826F-AC-0	CONOCOPHILLIPS COMPANY			1	1.G FE	2,422,800	120.1820	3,004,550	2,500,000	2,432,533	0	1,664	0	0	4.300	4.490	MN	13,736	107,500	06/19/2015	11/15/2044
20903X-AF-0	CONSOLIDATED COMMUNICATI			1	4.B FE	675,025	106.0000	708,080	668,000	673,832	0	(1,044)	0	0	6.500	6.280	AO	10,855	43,299	11/05/2020	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATI			1	4.B FE	599,000	101.7500	610,500	600,000	599,099	0	99	0	0	5.000	5.027	AO	7,500	16,083	03/24/2021	10/01/2028
21039C-AA-2	CONSTELLIUM SE		D	1	4.B FE	371,438	104.5000	382,470	366,000	370,120	0	(1,070)	0	0	5.625	5.262	JD	915	20,588	10/06/2020	06/15/2028
21039C-AB-0	CONSTELLIUM SE		D	1	4.B FE	157,245	98.0000	155,820	159,000	155,244	(2,140)	139	0	0	3.750	3.910	AO	1,259	3,826	04/13/2021	04/15/2029
210518-CV-6	CONSUMERS ENERGY CO			1	1.F FE	517,615	103.2310	516,153	500,000	504,098	0	(2,882)	0	0	3.375	2.764	FA	6,375	16,875	01/13/2017	08/15/2023
22160K-AL-9	COSTCO WHOLESALE CORP			1	1.D FE	730,545	103.8640	778,982	750,000	741,968	0	3,197	0	0	2.750	3.221	MN	2,464	20,625	04/06/2018	05/18/2024
22279#-AA-2	COUSINS PROPERTIES INCORPORATED				2.B	5,600,000	107.3640	6,012,379	5,600,000	5,600,000	0	0	0	0	3.910	3.910	JJ	106,439	218,960	07/06/2017	07/06/2025
224044-CF-2	COX COMMUNICATIONS INC			1	2.B FE	1,987,673	118.1230	2,657,768	2,250,000	2,043,954	0	10,283	0	0	4.800	5.809	FA	45,000	108,000	08/31/2015	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC			1	2.B FE	3,209,567	106.2330	3,415,401	3,215,000	3,212,221	0	536	0	0	3.350	3.370	MS	31,712	107,703	09/08/2016	09/15/2026
224044-CL-9	COX COMMUNICATIONS INC			1	2.B FE	892,217	94.1470	842,618	895,000	892,549	0	257	0	0	1.800	1.834	AO	4,028	16,737	09/10/2020	10/01/2030
224044-CL-9	COX COMMUNICATIONS INC	SD		1	2.B FE	134,580	94.1470	127,099	135,000	134,630	0	39	0	0	1.800	1.834	AO	608	2,525	09/10/2020	10/01/2030
22535W-AE-7	CREDIT AGRICOLE LONDON		D		1.G FE	2,062,714	103.5870	2,144,255	2,070,000	2,067,951	0	1,494	0	0	3.750	3.828	AO	14,447	77,625	04/17/2018	04/24/2023
22535W-AE-7	CREDIT AGRICOLE LONDON	SD	D		1.G FE	1,116,058	103.5870	1,160,177	1,120,000	1,118,891	0	808	0	0	3.750	3.828	AO	7,817	42,000	04/17/2018	04/24/2023
22535W-AH-0	CREDIT AGRICOLE SA		D	2	1.G FE	1,180,000	97.0980	1,145,760	1,180,000	1,180,000	0	0	0	0	1.247	1.247	JJ	6,335	7,357	01/19/2021	01/26/2027
22535W-AH-0	CREDIT AGRICOLE SA	SD	D	2	1.G FE	820,000	97.0980	796,206	820,000	820,000	0	0	0	0	1.247	1.247	JJ	4,403	5,113	01/19/2021	01/26/2027
225401-AB-4	CREDIT SUISSE GROUP AG		D	1	2.A FE	650,805	100.0420	645,269	645,000	645,058	0	(2,594)	0	0	3.574	3.158	JJ	11,014	23,052	09/26/2019	01/09/2023
225401-AM-0	CREDIT SUISSE GROUP AG		D	1	2.A FE	4,605,000	101.9120	4,693,057	4,605,000	4,605,000	0	0	0	0	2.593	2.593	MS	36,486	119,408	09/04/2019	09/11/2025
225401-AM-0	CREDIT SUISSE GROUP AG	SD	D	1	2.A FE	1,150,000	101.9120	1,171,990	1,150,000	1,150,000	0	0	0	0	2.593	2.593	MS	9,112	29,820	09/04/2019	09/11/2025
225401-AT-5	CREDIT SUISSE GROUP AG		D	1	2.A FE	3,645,000	96.4290	3,514,830	3,645,000	3,645,000	0	0	0	0	1.305	1.305	FA	19,688	23,784	01/26/2021	02/02/2027
225401-AT-5	CREDIT SUISSE GROUP AG	SD	D	1	2.A FE	1,170,000	96.4290	1,128,217	1,170,000	1,170,000	0	0	0	0	1.305	1.305	FA	6,319	7,634	01/26/2021	02/02/2027
225401-AU-2	CREDIT SUISSE GROUP AG		D	1	2.A FE	575,000	101.6520	584,500	575,000	575,000	0	0	0	0	3.091	3.091	MN	2,320	8,887	05/10/2021	05/14/2032
225401-AU-2	CREDIT SUISSE GROUP AG	SD	D	1	2.A FE	500,000	101.6520	508,261	500,000	500,000	0	0	0	0	3.091	3.091	MN	2,018	7,728	05/10/2021	05/14/2032
22550L-2C-4	CREDIT SUISSE NEW YORK		D		1.E FE	1,247,863	104.4490	1,305,614	1,250,000	1,248,566	0	411	0	0	2.950	2.987	AO	8,399	36,875	04/06/2020	04/09/2025
22550L-2G-5	CREDIT SUISSE NEW YORK		D		1.E FE	249,433	97.5090	243,773	250,000	249,476	0	43	0	0	1.250	1.297	FA	1,233	0	08/02/2021	08/07/2026
228187-AB-6	CROWN AMER/CAP CORP VI			1	3.C FE	184,370	102.5000	183,475	179,000	181,594	0	(1,171)	0	0	4.750	4.018	FA	3,543	8,503	07/19/2019	02/01/2026
22819K-AB-6	CROWN AMER/CAP CORP V			1	3.C FE	809,129	106.7500	849,730	796,000	805,755	0	(2,080)	0	0	4.250	3.933	MS	8,551	33,830	05/01/2020	09/30/2026
22822V-AB-7	CROWN CASTLE INTL CORP			1	2.C FE	263,534	109.4970	256,223	234,000	258,622	0	(4,912)	0	0	4.450	1.635	FA	3,934	5,207	03/10/2021	02/15/2026
22822V-AR-2	CROWN CASTLE INTL CORP			1	2.C FE	3,474,635	105.5760	3,225,356	3,055,000	3,416,833	0	(40,419)	0	0	3.300	1.752	JJ	50,408	100,815	07/22/2020	07/01/2030
22822V-AV-3	CROWN CASTLE INTL CORP			1	2.C FE	269,152	96.5960	260,809	270,000	269,285	0	133	0	0	1.050	1.110	JJ	1,307	1,173	02/08/2021	07/15/2026
22822V-AW-1	CROWN CASTLE INTL CORP			1	2.C FE	1,747,032	95.9940	1,684,696	1,755,000	1,747,683	0	651	0	0	2.100	2.150	AO	9,214	23,034	02/08/2021	04/01/2031
22822V-AW-1	CROWN CASTLE INTL CORP	SD		1	2.C FE	283,706	95.9940	273,583	285,000	283,812	0	106	0	0	2.100	2.150	AO	1,496	3,741	02/08/2021	04/01/2031
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	1,086,580	120.6250	1,167,650	968,000	1,042,581	0	(12,741)	0	0	7.375	5.574	JD	3,173	71,390	04/06/2018	12/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228701-AF-5	CROWNROCK LP/CROWNROCK F			1	3.C FE	699,465	102.5000	702,125	685,000	694,536	0	(4,908)	0	0	5.625	4.801	AO	8,134	38,531	01/29/2021	10/15/2025
23110A-AA-4	CUMULUS MEDIA NEW HLDGS			1	4.B FE	512,355	103.7500	526,013	507,000	509,921	0	(1,046)	0	0	6.750	6.496	JJ	17,111	34,223	07/30/2019	07/01/2026
23338V-AC-0	DTE ELECTRIC CO			1	1.E FE	298,045	105.4770	290,062	275,000	293,187	0	(4,858)	0	0	3.375	1.066	MS	3,094	4,641	03/11/2021	03/01/2025
235825-AF-3	DANA INC			1	3.B FE	205,928	104.6250	213,435	204,000	205,381	0	(439)	0	0	5.375	5.116	MN	1,401	10,965	09/25/2020	11/15/2027
235825-AG-1	DANA INC			1	3.B FE	581,610	106.2500	587,563	553,000	575,541	0	(5,962)	0	0	5.625	4.139	JD	1,383	31,106	03/30/2021	06/15/2028
235851-AW-2	DANAHER CORP			1	2.A FE	293,218	98.9230	291,822	295,000	293,220	0	2	0	0	2.800	2.830	JD	482	0	12/01/2021	12/10/2051
235851-AW-2	DANAHER CORP	SD		1	2.A FE	820,017	98.9230	816,113	825,000	820,023	0	6	0	0	2.800	2.830	JD	1,348	0	12/01/2021	12/10/2051
23636A-AS-0	DANSKE BANK A/S		D		2.A FE	643,200	100.0980	645,630	645,000	644,980	0	633	0	0	5.000	5.102	JJ	15,140	32,250	01/11/2019	01/12/2022
23636A-AS-0	DANSKE BANK A/S	SD	D		2.A FE	4,023,742	100.0980	4,038,938	4,035,000	4,034,877	0	3,960	0	0	5.000	5.102	JJ	94,710	201,750	01/11/2019	01/12/2022
23636T-AE-0	DANONE SA		D	1	2.A FE	500,000	105.0370	525,187	500,000	500,000	0	0	0	0	2.947	2.947	MN	2,415	14,735	10/26/2016	11/02/2026
23636T-AE-0	DANONE SA	SD	D	1	2.A FE	200,000	105.0370	210,075	200,000	200,000	0	0	0	0	2.947	2.947	MN	966	5,894	10/26/2016	11/02/2026
24422E-UR-8	JOHN DEERE CAPITAL CORP				1.F FE	499,955	104.9890	524,943	500,000	499,981	0	9	0	0	3.450	3.452	JJ	8,194	17,250	01/04/2019	01/10/2024
24422E-UT-4	JOHN DEERE CAPITAL CORP				1.F FE	11,744,360	100.6430	11,825,494	11,750,000	11,749,539	0	1,818	0	0	2.950	2.966	AO	86,656	346,625	03/04/2019	04/01/2022
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	119,921	100.6140	120,737	120,000	119,940	0	11	0	0	1.750	1.760	MS	653	2,100	03/04/2020	03/09/2027
25243Y-AY-5	DIAGEO CAPITAL PLC		D	1	1.G FE	1,000,140	104.1050	1,041,050	1,000,000	1,000,067	0	(37)	0	0	3.500	3.496	MS	10,014	35,000	12/10/2018	09/18/2023
25243Y-BA-6	DIAGEO CAPITAL PLC		D	1	1.G FE	782,903	102.4940	768,701	750,000	779,330	0	(3,572)	0	0	2.125	0.677	AO	2,966	7,969	08/26/2021	10/24/2024
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1.G FE	786,293	102.2110	766,586	750,000	779,783	0	(3,641)	0	0	2.375	1.811	AO	3,315	17,813	03/10/2020	10/24/2029
25277L-AA-4	DIAMOND SPORTS GR/DIAMON			1	5.B FE	434,000	50.0000	434,000	868,000	434,000	0	23,152	241,726	0	5.375	11.858	FA	17,625	39,345	07/13/2021	08/15/2026
25401Q-AD-3	DIGNITY HEALTH			1	2.A FE	2,175,000	106.6320	2,319,248	2,175,000	2,175,000	0	0	0	0	3.812	3.812	MN	13,819	82,911	10/07/2014	11/01/2024
25470D-AM-1	DISCOVERY COMMUNICATIONS			1	2.C FE	394,253	104.8930	414,329	395,000	394,744	0	110	0	0	3.800	3.831	MS	4,503	15,010	02/28/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS			1	2.C FE	1,997,480	102.1860	2,043,722	2,000,000	1,999,405	0	472	0	0	2.950	2.975	MS	16,553	59,000	09/07/2017	03/20/2023
25600W-AF-7	DNB BOLIGKREDITT AS		D		1.A FE	1,595,520	100.4500	1,607,205	1,600,000	1,599,771	0	936	0	0	2.500	2.560	MS	10,333	40,000	03/21/2017	03/28/2022
25730#-AA-8	DOMINION ENERGY QUESTAR PIPELINE LLC				2.A	4,500,000	105.4260	4,744,157	4,500,000	4,500,000	0	0	0	0	3.530	3.530	JJ	66,629	158,850	01/31/2018	01/31/2028
257375-AN-5	DOMINION ENERGY GAS HLDG			1	2.A FE	309,799	103.3720	320,452	310,000	309,880	0	40	0	0	2.500	2.514	MN	990	7,750	11/18/2019	11/15/2024
25746U-DE-6	DOMINION ENERGY INC			1	2.B FE	1,248,013	105.1360	1,314,204	1,250,000	1,248,684	0	383	0	0	3.300	3.335	MS	12,146	41,250	03/17/2020	03/15/2025
25763#-AJ-9	DONALDSON CO INC				1.G	6,000,000	100.7790	6,046,768	6,000,000	6,000,000	0	0	0	0	2.120	2.120	MN	19,787	0	05/05/2021	11/05/2028
26078J-AB-6	DOWDUPONT INC			1	2.A FE	3,350,000	105.7490	3,542,605	3,350,000	3,350,000	0	0	0	0	4.205	4.205	MN	18,000	140,868	11/14/2018	11/15/2023
26113*-AA-7	DYAL CAPITAL PARTNERS IV LP SER B				1.F PL	590,625	97.7500	577,336	590,625	590,625	0	0	0	0	3.650	3.650	FA	7,725	10,779	02/05/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PARTNERS IV LP				1.F PL	1,096,875	97.7500	1,072,195	1,096,875	1,096,875	0	0	0	0	3.650	3.650	FA	14,346	20,018	02/05/2021	02/22/2041
26179*-AA-8	DREXEL UNIVERSITY				1.G	5,151,000	101.1340	5,157,822	5,100,000	5,147,356	0	(3,644)	0	0	2.780	2.600	MON	6,301	61,438	06/08/2021	07/15/2027
26441C-AS-4	DUKE ENERGY CORP			1	2.B FE	284,122	103.4740	294,901	285,000	284,565	0	86	0	0	2.650	2.685	MS	2,518	7,553	08/09/2016	09/01/2026
26441C-BE-4	DUKE ENERGY CORP			1	2.B FE	334,491	106.3810	356,377	335,000	334,607	0	46	0	0	3.400	3.418	JD	506	11,390	06/04/2019	06/15/2029
26441C-BH-7	DUKE ENERGY CORP			1	2.B FE	2,911,965	99.5610	2,897,234	2,910,000	2,910,747	0	(933)	0	0	2.450	2.444	JD	5,941	3,920	12/20/2021	06/01/2030
26441C-BH-7	DUKE ENERGY CORP	SD		1	2.B FE	31,817	99.5610	29,868	30,000	31,585	0	(179)	0	0	2.450	1.753	JD	61	735	09/09/2020	06/01/2030
26441C-BJ-3	DUKE ENERGY CORP			1	2.B FE	414,797	97.1220	403,055	415,000	414,849	0	40	0	0	0.900	0.910	MS	1,100	3,777	09/09/2020	09/15/2025
26441Y-BD-8	DUKE REALTY LP			1	2.A FE	1,207,078	99.0110	1,227,739	1,240,000	1,208,346	0	686	0	0	3.050	3.188	MS	12,607	37,820	02/11/2020	03/01/2050
26441Y-BD-8	DUKE REALTY LP	SD		1	2.A FE	335,840	99.0110	341,589	345,000	336,193	0	191	0	0	3.050	3.188	MS	3,508	10,523	02/11/2020	03/01/2050
26442C-BB-9	DUKE ENERGY CAROLINAS			1	1.F FE	7,708,696	102.3740	7,678,028	7,500,000	7,708,348	0	(348)	0	0	2.550	2.209	AO	40,375	0	12/28/2021	04/15/2031
26442T-AC-1	DUKE UNIVERSITY			1	1.B FE	462,000	127.4790	588,951	462,000	462,000	0	0	0	0	4.077	4.077	AO	4,709	18,836	10/20/2015	10/01/2048
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1	1.F FE	999,400	106.3560	1,063,561	1,000,000	999,678	0	58	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
266233-AH-8	DUQUESNE LIGHT HOLDINGS			1	2.C FE	500,000	97.5570	487,783	500,000	500,000	0	0	0	0	2.532	2.532	AO	3,165	13,012	09/17/2020	10/01/2030
266233-AH-8	DUQUESNE LIGHT HOLDINGS	SD		1	2.C FE	85,000	97.5570	82,923	85,000	85,000	0	0	0	0	2.532	2.532	AO	538	2,212	09/17/2020	10/01/2030
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	1,010,388	101.7220	1,001,958	985,000	995,628	0	(11,055)	0	0	2.625	1.472	MS	7,613	25,856	10/27/2020	03/15/2023
26884A-BA-0	ERP OPERATING LP			1	1.G FE	10,405,552	102.2420	11,481,720	11,230,000	11,098,031	0	98,001	0	0	3.000	3.945	AO	71,123	336,900	12/02/2013	04/15/2023
26884A-BN-2	ERP OPERATING LP			1	1.G FE	4,974,700	96.9250	4,846,225	5,000,000	4,975,605	0	905	0	0	1.850	1.906	FA	36,486	0	08/03/2021	08/01/2031
276480-AG-5	EASTERN GAS TRANSMISSION & STORAGE			1	1.G FE	24,900	103.1280	25,782	25,000	24,918	0	9	0	0	3.000	3.047	MN	96	775	11/18/2019	11/15/2029
276480-AG-5	EASTERN GAS TRANSMISSION & STORAGE	SD		1	1.G FE	4,980	103.1280	5,156	5,000	4,984	0	2	0	0	3.000	3.047	MN	19	155	11/18/2019	11/15/2029
278865-BE-9	ECOLAB INC			1	1.G FE	174,836	119.8160	209,678	175,000	174,859	0	14	0	0	4.800	4.812	MS	2,263	8,400	03/20/2020	03/24/2030
278865-BE-9	ECOLAB INC	SD		1	1.G FE	99,906	119.8160	119,816	100,000	99,920	0	8	0	0	4.800	4.812	MS	1,293	4,800	03/20/2020	03/24/2030
278865-BL-3	ECOLAB INC			1	1.G FE	1,999,400	100.4960	2,009,928	2,000,000	1,999,406	0	6	0	0	1.650	1.656	FA	1,467	0	12/06/2021	02/01/2027
278865-BM-1	ECOLAB INC			1	1.G FE	1,199,544	99.2990	1,191,592	1,200,000	1,199,547	0	3	0	0	2.125	2.129	FA	1,133	0	12/06/2021	02/01/2032
278865-BM-1	ECOLAB INC	SD		1	1.G FE	1,799,316	99.2990	1,787,387	1,800,000	1,799,321	0	5	0	0	2.125	2.129	FA	1,700	0	12/06/2021	02/01/2032
285295-B@-9	ELECTROCOMPONENTS PLC		D		2.B	7,900,000	104.8530	8,283,417	7,900,000	7,900,000	0	0	0	0	3.370	3.370	JD	15,530	266,230	12/10/2019	12/10/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250R-AW-6	ENBRIDGE ENERGY PARTNERS			1	2.A FE	3,238,755	114.1220	3,708,965	3,250,000	3,244,998	0	1,147	0	0	5.875	5.921	AO	40,309	190,938	10/01/2015	10/15/2025
29273R-BE-8	ENERGY TRANSFER PARTNERS			1	2.C FE	1,639,360	112.5000	2,250,000	2,000,000	1,710,843	0	13,446	0	0	4.900	6.553	MS	28,856	98,000	09/29/2015	03/15/2035
29273R-BG-3	ENERGY TRANSFER PARTNERS			1	2.C FE	2,096,680	109.2500	2,185,000	2,000,000	2,048,258	0	(11,531)	0	0	4.750	4.058	JJ	43,806	95,000	06/27/2017	01/15/2026
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2.C FE	5,430,494	124.2500	6,740,563	5,425,000	5,430,152	0	(125)	0	0	6.125	6.117	JD	14,768	332,281	12/08/2016	12/15/2045
29273R-BJ-7	ENERGY TRANSFER PARTNERS	SD		1	2.C FE	25,874	124.2500	31,063	25,000	25,803	0	(16)	0	0	6.125	5.871	JD	68	1,531	12/08/2016	12/15/2045
29273R-BK-4	ENERGY TRANSFER PARTNERS			1	2.C FE	1,541,694	108.1250	1,670,531	1,545,000	1,543,255	0	289	0	0	4.200	4.224	AO	13,699	64,890	01/11/2017	04/15/2027
29273R-BK-4	ENERGY TRANSFER PARTNERS	SD		1	2.C FE	69,850	108.1250	75,688	70,000	69,921	0	13	0	0	4.200	4.224	AO	621	2,940	01/11/2017	04/15/2027
29278N-AC-7	ENERGY TRANSFER PARTNERS			1	2.C FE	1,024,242	104.2500	1,068,563	1,025,000	1,024,717	0	157	0	0	4.200	4.217	MS	12,676	43,050	06/05/2018	09/15/2023
29278N-AH-6	ENERGY TRANSFER OPERATNG			1	2.C FE	650,784	106.1250	636,750	600,000	628,351	0	(12,392)	0	0	4.500	2.291	AO	5,700	27,000	02/28/2020	04/15/2024
29278N-AL-7	ENERGY TRANSFER EQUITY			1	2.C FE	261,430	102.8750	257,188	250,000	253,514	0	(3,574)	0	0	4.250	2.752	MS	3,128	10,625	09/26/2019	03/15/2023
29278N-AP-8	ENERGY TRANSFER OPERATNG			1	2.C FE	89,932	102.8750	92,588	90,000	89,954	0	13	0	0	2.900	2.916	MN	334	2,610	01/07/2020	05/15/2025
29290Z-AN-0	ENBRIDGE GAS DISTRIBUTIO			1	1.G FE	163,590	82.0260	180,457	174,092	173,948	0	49	0	1,206	3.150	3.183	FA	1,983	5,444	08/19/2014	08/22/2024
29362U-AC-8	ENTEGRIS INC			1	3.B FE	404,390	102.8750	415,615	404,000	404,268	0	(74)	0	0	4.375	4.353	AO	3,731	17,675	05/01/2020	04/15/2028
29364G-AJ-2	ENTERGY CORP			1	2.B FE	498,875	104.4920	522,462	500,000	499,437	0	111	0	0	2.950	2.976	MS	4,917	14,750	08/16/2016	09/01/2026
29364G-AP-8	ENTERGY CORP			1	2.B FE	2,371,740	98.5500	2,355,355	2,390,000	2,373,177	0	1,437	0	0	2.400	2.484	JD	2,549	44,613	03/02/2021	06/15/2031
29364G-AP-8	ENTERGY CORP	SD		1	2.B FE	387,020	98.5500	384,347	390,000	387,255	0	234	0	0	2.400	2.484	JD	416	7,280	03/02/2021	06/15/2031
29379V-AZ-6	ENTERPRISE PRODUCTS OPER			1	2.A FE	117,992	102.3550	117,708	115,000	115,502	0	(508)	0	0	3.350	2.886	MS	1,134	3,853	10/12/2016	03/15/2023
29379V-BC-6	ENTERPRISE PRODUCTS OPER			1	2.A FE	151,976	124.7380	187,108	150,000	151,794	0	(42)	0	0	5.100	5.011	FA	2,890	7,650	12/08/2016	02/15/2045
29379V-BC-6	ENTERPRISE PRODUCTS OPER	SD		1	2.A FE	151,976	124.7380	187,108	150,000	151,794	0	(42)	0	0	5.100	5.011	FA	2,890	7,650	12/08/2016	02/15/2045
29379V-BQ-5	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,432,544	113.5510	1,561,326	1,375,000	1,431,620	0	(924)	0	0	4.250	3.992	FA	22,076	29,219	03/19/2021	02/15/2048
29379V-BQ-5	ENTERPRISE PRODUCTS OPER	SD		1	2.A FE	515,716	113.5510	562,077	495,000	515,383	0	(333)	0	0	4.250	3.992	FA	7,948	10,519	03/19/2021	02/15/2048
29379V-CB-7	ENTERPRISE PRODUCTS OPER			1	2.A FE	337,178	99.7700	339,218	340,000	337,189	0	11	0	0	3.300	3.343	FA	3,304	0	09/07/2021	02/15/2053
29379V-CB-7	ENTERPRISE PRODUCTS OPER	SD		1	2.A FE	54,544	99.7700	54,874	55,000	54,545	0	2	0	0	3.300	3.343	FA	534	0	09/07/2021	02/15/2053
29413X-AD-9	ENVIVA PARTNERS LP/FIN C			1	4.A FE	519,844	103.2500	513,153	497,000	510,289	(82)	(6,889)	0	0	6.500	4.900	JJ	14,896	32,305	09/15/2020	01/15/2026
29717P-AV-9	ESSEX PORTFOLIO LP			1	2.A FE	498,140	100.7600	503,800	500,000	498,401	0	135	0	0	2.650	2.686	MS	3,901	13,250	02/04/2020	03/15/2032
29717P-AV-9	ESSEX PORTFOLIO LP	SD		1	2.A FE	89,665	100.7600	90,684	90,000	89,712	0	24	0	0	2.650	2.686	MS	702	2,385	02/04/2020	03/15/2032
30040W-AD-0	EVERSOURCE ENERGY			1	2.A FE	289,345	103.4810	300,094	290,000	289,726	0	94	0	0	2.900	2.936	AO	2,103	8,410	10/02/2017	10/01/2024
30040W-AD-0	EVERSOURCE ENERGY	SD		1	2.A FE	139,684	103.4810	144,873	140,000	139,868	0	46	0	0	2.900	2.936	AO	1,015	4,060	10/02/2017	10/01/2024
30227K-AE-9	EXTERRAN NRG SOLUTIONS/F			1	4.C FE	418,918	92.5000	567,950	614,000	421,188	2,637	1,586	0	0	8.125	8.131	MN	8,315	49,888	09/21/2020	05/01/2025
30231G-BK-7	EXXON MOBIL CORPORATION			1	1.D FE	750,000	109.6700	822,527	750,000	750,000	0	0	0	0	3.482	3.482	MS	7,399	26,115	03/17/2020	03/19/2030
30284@-AP-7	FNBM LLC				1.F PL	20,000,000	101.5750	20,314,935	20,000,000	20,000,000	0	0	0	0	4.180	4.180	MON	71,989	847,610	06/20/2017	06/20/2022
31428X-BB-1	FEDEX CORP			1	2.B FE	3,000,987	112.8330	3,723,479	3,300,000	3,037,306	0	6,232	0	0	4.100	4.667	FA	56,375	135,300	06/04/2015	02/01/2045
31428X-BE-5	FEDEX CORP			1	2.B FE	1,986,534	122.8540	2,463,225	2,005,000	1,988,593	0	361	0	0	4.750	4.808	MN	12,169	95,238	10/20/2015	11/15/2045
31428X-BE-5	FEDEX CORP	SD		1	2.B FE	49,540	122.8540	61,427	50,000	49,591	0	9	0	0	4.750	4.808	MN	303	2,375	10/20/2015	11/15/2045
31428X-BG-0	FEDEX CORP			1	2.B FE	263,837	120.2150	318,569	265,000	263,959	0	23	0	0	4.550	4.577	AO	3,014	12,058	03/21/2016	04/01/2046
31428X-BG-0	FEDEX CORP	SD		1	2.B FE	44,802	120.2150	54,097	45,000	44,823	0	4	0	0	4.550	4.577	AO	512	2,048	03/21/2016	04/01/2046
31428X-CE-4	FEDEX CORP			1	2.B FE	1,992,080	102.4210	2,048,424	2,000,000	1,992,295	0	215	0	0	3.250	3.277	MN	8,306	35,389	04/20/2021	05/15/2041
31429K-AD-5	FED CAISSES DESJARDINS		A		1.E FE	249,693	101.5720	253,929	250,000	249,805	0	60	0	0	2.050	2.076	FA	2,007	5,125	02/03/2020	02/10/2025
31430W-AA-2	FEDERATION DES CAISSES				1.C FE	266,261	79.1750	277,111	276,964	276,964	0	0	0	1,915	2.091	2.091	JJ	2,666	5,775	01/12/2017	01/17/2022
31430W-FL-3	FED CAISSES DESJARDINS				1.E FE	306,341	76.7520	307,006	316,531	311,262	0	454	0	4,467	1.093	1.518	JJ	1,554	0	08/20/2021	01/21/2026
316773-CY-4	FIFTH THIRD BANCORP			1	2.A FE	2,859,199	102.4790	2,930,911	2,860,000	2,859,489	0	158	0	0	2.375	2.381	JJ	28,868	67,925	10/23/2019	01/28/2025
316773-CY-4	FIFTH THIRD BANCORP	SD		1	2.A FE	624,825	102.4790	640,496	625,000	624,888	0	35	0	0	2.375	2.381	JJ	6,309	14,844	10/23/2019	01/28/2025
337738-AQ-1	FISERV INC			1	2.B FE	24,989	104.5550	26,139	25,000	24,996	0	2	0	0	3.800	3.810	AO	238	950	09/20/2018	10/01/2023
337738-AT-5	FISERV INC			1	2.B FE	114,992	105.8150	121,687	115,000	114,995	0	1	0	0	3.200	3.201	JJ	1,840	3,680	06/10/2019	07/01/2026
337932-AK-3	FIRSTENERGY CORP			1	3.A FE	49,898	99.2410	49,621	50,000	49,621	(301)	20	0	0	2.050	2.093	MS	342	1,025	02/18/2020	03/01/2025
33829T-AA-4	FIVE CORNERS FUNDING TRS			1	1.G FE	1,350,000	105.9810	1,430,739	1,350,000	1,350,000	0	0	0	0	4.419	4.419	MN	7,623	59,657	11/18/2013	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRS	SD		1	1.G FE	11,200,000	105.9810	11,869,838	11,200,000	11,200,000	0	0	0	0	4.419	4.419	MN	63,241	494,928	11/18/2013	11/15/2023
341081-FQ-5	FLORIDA POWER & LIGHT CO			1	1.D FE	2,014,658	120.1540	1,772,277	1,475,000	1,993,462	0	(14,981)	0	0	3.950	2.159	MS	19,421	58,263	07/27/2020	03/01/2048
341081-FZ-5	FLORIDA POWER & LIGHT CO	SD		1	1.D FE	479,510	104.3630	500,943	480,000	479,675	0	94	0	0	2.850	2.872	AO	3,420	13,680	03/24/2020	04/01/2025
34489*-AB-5	NFL TRUST IV				1.F FE	2,100,000	107.1550	2,250,246	2,100,000	2,100,000	0	0	0	0	3.890	3.890	OCT	19,969	82,825	10/04/2018	10/05/2025
34489*-AC-3	NFL TRUST IV				1.F FE	2,800,000	111.8450	3,131,652	2,800,000	2,800,000	0	0	0	0	3.960	3.960	OCT	27,104	112,420	08/15/2018	10/05/2028
34502*-AA-0	NFL TRUST VIII				1.F FE	5,400,000	104.7690	5,657,522	5,400,000	5,400,000	0	0	0	0	3.070	3.070	OCT	39,603	168,082	08/29/2017	10/05/2024
34502*-AB-8	NFL TRUST VIII				1.F FE	4,200,000	108.0650	4,538,746	4,200,000	4,200,000	0	0	0	0	3.310	3.310	OCT	33,210	140,951	08/29/2017	10/05/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
345397-A6-0	FORD MOTOR CREDIT CO LLC			1	3.A FE	20,000	108.7610	21,752	20,000	20,000	0	0	0	0	5.125	5.125	JD	43	1,025	06/16/2020	06/16/2025
345397-A8-6	FORD MOTOR CREDIT CO LLC			1	3.A FE	308,000	107.9740	332,561	308,000	308,000	0	0	0	0	4.125	4.125	FA	4,729	12,705	08/12/2020	08/17/2027
345397-XZ-1	FORD MOTOR CREDIT CO LLC				3.A FE	141,200	101.7280	167,851	165,000	153,815	0	7,523	0	0	3.096	8.499	MN	809	5,108	04/09/2020	05/04/2023
345397-YG-2	FORD MOTOR CREDIT CO LLC			2	3.A FE	25,440	103.3600	33,075	32,000	28,176	0	1,618	0	0	3.810	10.527	JJ	583	1,219	03/26/2020	01/09/2024
345397-YQ-0	FORD MOTOR CREDIT CO LLC			2	3.A FE	499,550	100.5970	518,076	515,000	510,912	0	6,717	0	0	2.979	4.361	FA	6,307	15,342	04/09/2020	08/03/2022
345397-ZX-4	FORD MOTOR CREDIT CO LLC			2	3.A FE	72,580	105.3620	86,396	82,000	75,768	0	1,880	0	0	4.063	6.978	MN	555	3,332	04/09/2020	11/01/2024
349553-D@-3	FORTIS INC		A		2.A	3,063,000	105.8090	3,174,261	3,000,000	3,024,630	0	(8,494)	0	0	4.100	3.778	MS	36,217	123,000	02/23/2017	09/15/2024
35085Z-BJ-4	407 INTERNATIONAL INC			1	1.F FE	74,506	82.0200	82,020	79,133	79,115	0	7	0	547	3.350	3.360	MN	334	2,722	05/13/2014	05/16/2024
35137L-AF-2	FOX CORP			1	2.B FE	3,500,000	100.1990	3,506,948	3,500,000	3,500,000	0	0	0	0	3.666	3.666	JJ	55,601	128,310	01/15/2019	01/25/2022
35137L-AG-0	FOX CORP			1	2.B FE	2,270,558	105.6580	2,377,294	2,250,000	2,260,935	0	(5,369)	0	0	4.030	3.761	JJ	39,293	90,675	03/09/2020	01/25/2024
35137L-AM-7	FOX CORP			1	2.B FE	249,610	105.0070	262,519	250,000	249,739	0	75	0	0	3.050	3.084	AO	1,779	7,625	03/31/2020	04/07/2025
35671D-BC-8	FREEPORT-MCMORAN INC			1	3.A FE	94,503	125.7500	129,523	103,000	94,896	0	183	0	0	5.450	6.117	MS	1,653	5,614	10/23/2019	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC			1	3.A FE	312,539	121.8750	325,406	267,000	310,484	0	(2,100)	0	0	5.400	3.718	MN	1,882	14,418	03/25/2021	11/14/2034
35877#-AA-0	FRISCO HQ OPERATIONS LLC				2.C PL	4,977,792	95.4710	4,752,335	4,977,792	4,977,792	0	0	0	0	4.130	4.130	JD	9,137	205,583	08/22/2017	12/15/2037
361448-BD-4	GATX CORP			1	2.B FE	221,162	106.0720	217,447	205,000	213,784	0	(4,167)	0	0	4.350	2.190	FA	3,369	8,918	03/16/2020	02/15/2024
36168Q-AF-1	GFL ENVIRONMENTAL INC		A	1	3.C FE	242,738	104.2500	246,030	236,000	240,165	(86)	(1,766)	0	0	5.125	4.270	JD	538	12,095	07/28/2020	12/15/2026
36168Q-AK-0	GFL ENVIRONMENTAL INC		A	1	3.C FE	181,783	101.5000	180,670	178,000	180,670	(150)	(962)	0	0	3.750	3.107	FA	2,781	6,249	01/22/2021	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC		A	1	3.C FE	430,995	99.0000	427,680	432,000	427,680	(3,483)	168	0	0	3.500	3.530	MS	5,040	10,500	07/29/2021	09/01/2028
36168Q-AP-9	GFL ENVIRONMENTAL INC		A	1	4.C FE	410,000	98.7500	404,875	410,000	404,875	(5,125)	0	0	0	4.375	4.375	FA	7,026	0	08/03/2021	08/15/2029
369550-BG-2	GENERAL DYNAMICS CORP			1	1.G FE	3,505,223	106.9320	3,475,284	3,250,000	3,494,596	0	(10,627)	0	0	3.500	1.104	MN	14,535	56,875	11/08/2021	05/15/2025
369550-BK-3	GENERAL DYNAMICS CORP			1	1.G FE	1,130,520	105.6960	1,157,372	1,095,000	1,120,632	0	(8,037)	0	0	3.250	2.438	AO	8,897	35,588	09/22/2020	04/01/2025
369604-BH-5	GENERAL ELECTRIC CO			1	2.B FE	2,641,829	123.2280	2,951,320	2,395,000	2,636,567	0	(5,261)	0	0	4.500	3.822	MS	32,931	53,888	03/19/2021	03/11/2044
369604-BH-5	GENERAL ELECTRIC CO	SD		1	2.B FE	943,116	123.2280	1,053,603	855,000	941,238	0	(1,878)	0	0	4.500	3.822	MS	11,756	19,238	03/19/2021	03/11/2044
370334-CE-2	GENERAL MILLS INC			1	2.B FE	1,062,689	104.6680	1,114,709	1,065,000	1,064,194	0	427	0	0	3.700	3.744	AO	8,100	39,405	04/03/2018	10/17/2023
37045X-BY-1	GENERAL MOTORS FINL CO			1	2.C FE	1,115,490	101.0360	1,117,456	1,106,000	1,107,874	0	(4,504)	0	0	3.150	2.727	JD	97	34,839	02/28/2020	06/30/2022
37045X-BY-1	GENERAL MOTORS FINL CO	SD		1	2.C FE	6,543,857	101.0360	6,622,897	6,555,000	6,553,811	0	2,335	0	0	3.150	3.187	JD	574	206,483	06/27/2017	06/30/2022
37045X-CK-0	GENERAL MOTORS FINL CO			1	2.C FE	2,249,345	107.8710	2,232,930	2,070,000	2,192,854	0	(35,808)	0	0	4.350	2.356	AO	20,510	90,045	02/25/2021	04/09/2025
37045X-CK-0	GENERAL MOTORS FINL CO	SD		1	2.C FE	269,698	107.8710	269,678	250,000	262,718	0	(3,879)	0	0	4.350	2.634	AO	2,477	10,875	03/04/2020	04/09/2025
37045X-CV-6	GENERAL MOTORS FINL CO			1	2.C FE	6,485,940	103.4920	6,597,609	6,375,000	6,452,092	0	(23,893)	0	0	2.900	2.488	FA	64,193	184,875	07/27/2020	02/26/2025
37045X-CV-6	GENERAL MOTORS FINL CO	SD		1	2.C FE	139,824	103.4920	144,889	140,000	139,892	0	32	0	0	2.900	2.926	FA	1,410	4,060	01/06/2020	02/26/2025
37045X-DD-5	GENERAL MOTORS FINL CO			1	2.C FE	239,537	97.5900	234,216	240,000	239,625	0	89	0	0	1.250	1.290	JJ	1,442	1,500	01/05/2021	01/08/2026
37045X-DE-3	GENERAL MOTORS FINL CO			1	2.C FE	1,015,000	97.0340	984,890	1,015,000	1,015,000	0	0	0	0	2.350	2.350	JJ	11,462	11,926	01/05/2021	01/08/2031
37045X-DE-3	GENERAL MOTORS FINL CO	SD		1	2.C FE	390,000	97.0340	378,431	390,000	390,000	0	0	0	0	2.350	2.350	JJ	4,404	4,583	01/05/2021	01/08/2031
37045X-DP-8	GENERAL MOTORS FINL CO			1	2.C FE	1,177,050	99.5530	1,174,722	1,180,000	1,177,132	0	82	0	0	2.400	2.439	AO	5,979	0	10/12/2021	10/15/2028
37045X-DP-8	GENERAL MOTORS FINL CO	SD		1	2.C FE	379,050	99.5530	378,300	380,000	379,076	0	26	0	0	2.400	2.439	AO	1,925	0	10/12/2021	10/15/2028
37045Y-AC-8	GM FINANCIAL CAD			1	2.C FE	147,842	79.6890	159,378	158,265	158,255	0	37	0	1,097	2.600	2.623	JD	349	4,190	05/23/2017	06/01/2022
375558-BF-9	GILEAD SCIENCES INC			1	2.A FE	2,240,910	107.6930	2,423,086	2,250,000	2,245,949	0	884	0	0	3.650	3.697	MS	27,375	82,125	09/09/2015	03/01/2026
375558-BH-5	GILEAD SCIENCES INC			1	2.A FE	833,071	100.0540	835,449	835,000	834,938	0	369	0	0	1.950	1.995	MS	5,428	16,283	09/15/2016	03/01/2022
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,443,775	100.8640	2,521,595	2,500,000	2,493,951	0	16,787	0	0	2.850	3.548	MN	10,490	71,250	11/21/2018	05/08/2022
378272-BG-2	GLENCORE FUNDING LLC			1	2.A FE	853,059	96.9550	828,963	855,000	853,106	0	46	0	0	2.625	2.651	MS	6,110	0	09/15/2021	09/23/2031
378272-BG-2	GLENCORE FUNDING LLC	SD		1	2.A FE	139,682	96.9550	135,737	140,000	139,690	0	8	0	0	2.625	2.651	MS	1,000	0	09/15/2021	09/23/2031
37940X-AA-0	GLOBAL PAYMENTS INC	SD		1	2.C FE	269,933	102.6470	277,148	270,000	269,961	0	12	0	0	2.650	2.655	FA	2,703	7,155	08/07/2019	02/15/2025
37940X-AG-7	GLOBAL PAYMENTS INC			1	2.C FE	104,901	100.1090	105,114	105,000	104,904	0	2	0	0	2.150	2.169	JJ	245	0	11/16/2021	01/15/2027
38016L-AC-9	GO DADDY OPCO/FINCO			1	3.C FE	607,813	99.0000	618,750	625,000	608,141	0	329	0	0	3.500	3.935	MS	7,292	0	11/03/2021	03/01/2029
38141G-VM-3	GOLDMAN SACHS GROUP INC				2.A FE	150,388	106.0240	148,434	140,000	145,776	0	(2,575)	0	0	4.000	2.048	MS	1,836	5,600	03/09/2020	03/03/2024
38141G-WJ-9	GOLDMAN SACHS GROUP INC			1	2.A FE	600,000	100.8220	604,934	600,000	600,000	0	0	0	0	2.908	2.908	JD	1,260	17,448	05/31/2017	06/05/2023
38141G-WM-2	GOLDMAN SACHS GROUP INC			1	2.A FE	487,114	101.1260	495,515	490,000	489,625	0	650	0	0	2.905	3.043	JJ	6,208	14,235	12/18/2017	07/24/2023
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	2.A FE	3,326,525	111.1380	3,556,426	3,200,000	3,296,018	0	(13,522)	0	0	4.223	3.675	MN	22,523	135,136	09/18/2019	05/01/2029
38141G-XS-8	GOLDMAN SACHS GROUP INC			1	1.F FE	280,000	97.8190	273,894	280,000	280,000	0	0	0	0	0.855	0.855	FA	924	1,197	02/10/2021	02/12/2026
38141G-XT-6	GOLDMAN SACHS GROUP INC			1	1.F FE	506,751	77.0160	500,603	514,363	508,193	0	719	0	723	2.013	2.223	FA	3,518	5,242	03/03/2021	02/28/2029
38141G-YM-0	GOLDMAN SACHS GROUP INC			1	1.F FE	50,000	99.7250	49,863	50,000	50,000	0	0	0	0	1.948	1.948	AO	189	0	10/18/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC			1	1.F FE	895,000	100.7000	901,261	895,000	895,000	0	0	0	0	2.650	2.650	AO	4,612	0	10/18/2021	10/21/2032
38141G-YN-8	GOLDMAN SACHS GROUP INC	SD		1	1.F FE	300,000	100.7000	302,099	300,000	300,000	0	0	0	0	2.650	2.650	AO	1,546	0	10/18/2021	10/21/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38145G-AH-3	GOLDMAN SACHS GROUP INC			1	2.A FE	1,371,439	106.6430	1,466,341	1,375,000	1,373,109	0	350	0	0	3.500	3.531	MN	6,016	48,125	11/10/2016	11/16/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC	SD		1	2.A FE	39,896	106.6430	42,657	40,000	39,945	0	10	0	0	3.500	3.531	MN	175	1,400	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	3,551,784	105.3910	3,725,558	3,535,000	3,540,551	0	(1,839)	0	0	3.500	3.441	JJ	54,302	123,725	03/25/2015	01/23/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC	SD		2	2.A FE	40,300	105.3910	42,156	40,000	40,099	0	(33)	0	0	3.500	3.407	JJ	614	1,400	03/25/2015	01/23/2025
384802-AE-4	WW GRAINGER INC			1	1.G FE	504,730	101.7770	508,885	500,000	502,998	0	(954)	0	0	1.850	1.647	FA	3,494	9,250	02/28/2020	02/15/2025
389286-AA-3	GRAY ESCROW II INC			1	4.B FE	541,000	102.7500	555,878	541,000	541,000	0	0	0	0	5.375	5.375	MN	4,200	0	10/26/2021	11/15/2031
389375-AL-0	GRAY TELEVISION INC			1	4.B FE	436,376	99.5000	443,770	446,000	436,531	0	155	0	0	4.750	5.052	AO	4,472	0	10/27/2021	10/15/2030
39143G-AD-2	GREAT WST PTRLM/GRT FNCE			1	4.C FE	573,255	105.0000	625,800	596,000	576,337	0	3,082	0	0	12.000	13.149	MS	23,840	36,729	09/07/2021	09/01/2025
404030-AJ-7	H&E EQUIPMENT SERVICES			1	4.B FE	423,658	99.3750	423,338	426,000	423,327	(468)	137	0	0	3.875	3.961	JD	734	8,254	07/13/2021	12/15/2028
404119-CB-3	HCA INC			1	2.C FE	3,810,888	102.3720	3,920,836	3,830,000	3,811,119	0	230	0	0	3.500	3.527	JJ	67,397	0	06/21/2021	07/15/2051
404119-CB-3	HCA INC	SD		1	2.C FE	830,833	102.3720	854,804	835,000	830,884	0	50	0	0	3.500	3.527	JJ	14,694	0	06/21/2021	07/15/2051
40427H-TG-8	HSBC BANK CANADA				1.E FE	489,942	79.9170	519,460	514,363	514,363	0	0	0	3,557	2.253	2.253	MS	3,429	11,638	06/07/2019	09/15/2022
404280-BJ-7	HSBC HOLDINGS PLC		D	2	1.G FE	9,331,330	100.4380	9,441,134	9,400,000	9,395,293	0	23,170	0	0	3.262	3.517	MS	91,988	306,628	02/25/2019	03/13/2023
404280-BJ-7	HSBC HOLDINGS PLC	SD	D	2	1.G FE	1,830,000	100.4380	1,838,008	1,830,000	1,830,000	0	0	0	0	3.262	3.262	MS	17,908	59,695	03/06/2017	03/13/2023
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	10,309,320	108.1320	11,353,871	10,500,000	10,370,690	0	21,752	0	0	4.041	4.308	MS	127,292	424,305	01/29/2019	03/13/2028
404280-BS-7	HSBC HOLDINGS PLC		D	2	1.G FE	220,000	103.7070	228,156	220,000	220,000	0	0	0	0	3.950	3.950	MN	1,038	8,690	05/10/2018	05/18/2024
404280-CC-1	HSBC HOLDINGS PLC		D	2	1.G FE	7,300,000	108.6300	7,929,961	7,300,000	7,300,000	0	0	0	0	3.973	3.973	MN	31,420	290,029	05/15/2019	05/22/2030
404280-CE-7	HSBC HOLDINGS PLC		D	2	1.G FE	235,000	102.4820	240,832	235,000	235,000	0	0	0	0	2.633	2.633	MN	928	6,188	10/31/2019	11/07/2025
404280-CT-4	HSBC HOLDINGS PLC		D	1	1.G FE	1,310,000	100.2950	1,313,863	1,310,000	1,310,000	0	0	0	0	2.804	2.804	MN	3,775	18,366	05/17/2021	05/24/2032
404280-CT-4	HSBC HOLDINGS PLC	SD	D	1	1.G FE	525,000	100.2950	526,548	525,000	525,000	0	0	0	0	2.804	2.804	MN	1,513	7,361	05/17/2021	05/24/2032
404280-CU-1	HSBC HOLDINGS PLC		D	1	1.G FE	2,000,000	99.3240	1,986,488	2,000,000	2,000,000	0	0	0	0	0.732	0.732	FA	5,449	0	08/10/2021	08/17/2024
406216-BJ-9	HALLIBURTON CO			1	2.A FE	7,997,920	118.2500	9,460,000	8,000,000	7,998,382	0	80	0	0	4.850	4.852	MN	49,578	388,000	11/05/2015	11/15/2035
40624@-BA-7	HALLMARK CARDS INC				2.C PL	7,000,000	111.1610	7,781,275	7,000,000	7,000,000	0	0	0	0	4.920	4.920	MN	56,443	344,400	11/09/2018	11/02/2030
40624@-BC-3	HALLMARK CARDS INC				2.C PL	4,500,000	102.6930	4,621,167	4,500,000	4,500,000	0	0	0	0	3.120	3.120	FA	47,190	0	06/04/2021	08/31/2031
410345-AJ-1	HANESBRANDS INC			1	3.C FE	667,763	104.3750	679,481	651,000	662,229	108	(5,192)	0	0	4.625	3.736	MN	3,847	30,109	11/05/2020	05/15/2024
41242*-AS-1	HARDWOOD FUNDING LLC				1.G FE	5,683,944	103.5290	5,797,635	5,600,000	5,630,435	0	(20,486)	0	0	3.380	2.990	JD	12,619	189,280	04/25/2019	06/07/2023
418751-AB-9	HAT HOLDINGS I LLC/HAT			1	3.A FE	678,245	103.8750	689,730	664,000	672,752	0	(3,514)	0	0	6.000	5.378	AO	8,411	39,840	06/08/2020	04/15/2025
418751-AD-5	HAT HOLDINGS I LLC/HAT			1	3.A FE	884,516	99.7500	891,765	894,000	879,345	(5,788)	617	0	0	3.750	3.882	FA	12,665	16,763	03/24/2021	09/15/2030
41984L-AA-5	HAWAIIAN BRAND INTELLECT		D	1	4.A FE	839,796	104.8750	863,848	823,693	839,600	(70)	(127)	0	0	5.750	5.030	JAJO	9,341	18,307	11/22/2021	01/20/2026
42241@-AJ-8	HEARST CORP				1.G	12,000,000	113.2930	13,595,106	12,000,000	12,000,000	0	0	0	0	4.020	4.020	JD	40,200	482,400	05/31/2018	06/01/2028
42241@-AM-1	HEARST COMMUNICATIONS INC				1.G	4,100,000	105.7690	4,336,529	4,100,000	4,100,000	0	0	0	0	2.770	2.770	JD	8,833	113,570	12/03/2019	12/03/2029
43324@-AA-5	HINES GLOBAL REAL ESTATE HOLDINGS				1.F PL	4,100,000	101.9380	4,179,456	4,100,000	4,100,000	0	0	0	0	2.730	2.730	JJ	51,923	0	06/23/2021	07/14/2031
437076-BV-3	HOME DEPOT INC			1	1.F FE	4,043,889	100.4750	4,074,257	4,055,000	4,054,394	0	3,585	0	0	3.250	3.341	MS	43,929	131,788	11/27/2018	03/01/2022
438121-AV-7	HONDA CANADA FINANCE INC				1.G FE	222,321	80.6850	242,056	237,398	237,398	0	0	0	1,642	2.500	2.500	JD	455	6,017	05/28/2019	06/04/2024
438516-CB-0	HONEYWELL INTERNATIONAL			1	1.F FE	6,821,078	100.0850	6,755,704	6,750,000	6,818,185	0	(2,892)	0	0	1.350	1.041	JD	7,594	45,563	11/05/2021	06/01/2025
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	248,295	97.0730	242,683	250,000	248,342	0	47	0	0	1.750	1.825	MS	1,641	0	09/14/2021	09/01/2031
443510-AK-8	HUBBELL INC			1	2.A FE	746,738	100.1800	751,347	750,000	746,973	0	235	0	0	2.300	2.349	MS	5,079	8,769	03/03/2021	03/15/2031
443510-AK-8	HUBBELL INC	SD		1	2.A FE	119,478	100.1800	120,216	120,000	119,516	0	38	0	0	2.300	2.349	MS	813	1,403	03/03/2021	03/15/2031
44810Z-CC-2	HYDRO ONE INC	SD		1	1.G FE	626,761	78.6820	590,112	593,495	623,484	0	(3,277)	0	0	2.160	1.481	FA	4,425	12,777	01/21/2021	02/28/2030
44810Z-CF-5	HYDRO ONE INC			1	1.G FE	755,035	75.0780	750,779	791,327	755,243	0	2,689	0	(2,481)	1.690	2.250	JJ	6,192	5,032	08/16/2021	01/16/2031
44914@-AF-8	HYPERTHERM INC				2.C FE	2,800,000	100.0000	2,800,000	2,800,000	2,800,000	0	0	0	0	3.190	3.190	MJSD	248	0	12/21/2021	12/30/2031
44929@-AM-6	ICRE REIT HOLDINGS				2.B	16,700,000	100.0000	16,700,000	16,700,000	16,700,000	0	0	0	0	1.383	1.383	JAJO	55,689	242,433	07/05/2017	07/05/2024
45074J-AA-2	ITT HOLDINGS LLC			2	4.B FE	1,284,920	98.7500	1,260,050	1,276,000	1,260,050	(24,175)	(695)	0	0	6.500	6.335	FA	39,857	0	07/09/2021	08/01/2029
45167R-AH-7	IDEX CORP			1	2.B FE	514,361	100.7770	518,999	515,000	514,399	0	37	0	0	2.625	2.639	JD	601	7,398	05/17/2021	06/15/2031
45167R-AH-7	IDEX CORP	SD		1	2.B FE	199,752	100.7770	201,553	200,000	199,767	0	15	0	0	2.625	2.639	JD	233	2,873	05/17/2021	06/15/2031
456837-AG-8	ING GROEP NV		D		1.G FE	199,614	100.6250	201,250	200,000	199,980	0	82	0	0	3.150	3.192	MS	1,610	6,300	03/21/2017	03/29/2022
456837-AH-6	ING GROEP NV		D		1.G FE	669,122	109.5180	733,771	670,000	669,497	0	85	0	0	3.950	3.966	MS	6,763	26,465	03/21/2017	03/29/2027
458140-AS-9	INTEL CORP			1	1.E FE	823,673	107.9450	809,586	750,000	798,616	0	(14,082)	0	0	3.700	1.689	JJ	11,717	27,750	03/12/2020	07/29/2025
458140-BP-4	INTEL CORP			1	1.E FE	1,497,675	106.3260	1,594,883	1,500,000	1,498,452	0	445	0	0	3.400	3.434	MS	13,600	51,000	03/20/2020	03/25/2025
45866F-AD-6	INTERCONTINENTALEXCHANGE			1	1.G FE	34,994	108.1230	37,843	35,000	34,998	0	1	0	0	3.750	3.752	JD	109	1,313	11/19/2015	12/01/2025
459200-HP-9	IBM CORP			1	1.G FE	491,155	103.9180	519,589	500,000	496,811	0	1,919	0	0	3.375	3.794	FA	7,031	16,875	12/10/2018	08/01/2023
459200-HU-8	IBM CORP			1	1.G FE	426,522	105.3720	410,952	390,000	411,725	0	(10,137)	0	0	3.625	0.955	FA	5,459	14,138	09/22/2020	02/12/2024
459200-JY-8	IBM CORP			1	1.G FE	4,980,900	104.3660	5,218,310	5,000,000	4,990,576	0	3,773	0	0	3.000	3.083	MN	19,167	150,000	05/08/2019	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-JZ-5	IBM CORP			1	1.G FE	199,628	106.9430	213,887	200,000	199,758	0	51	0	0	3.300	3.330	MN	843	6,600	05/08/2019	05/15/2026
459200-KB-6	IBM CORP			1	1.G FE	2,096,178	115.6050	2,132,918	1,845,000	2,088,276	0	(7,902)	0	0	4.150	3.158	MN	9,784	76,568	03/24/2021	05/15/2039
459200-KB-6	IBM CORP	SD		1	1.G FE	744,172	115.6050	757,215	655,000	741,366	0	(2,805)	0	0	4.150	3.158	MN	3,473	27,183	03/24/2021	05/15/2039
459506-AN-1	INTL FLAVORS & FRAGRANCES			1	2.B FE	425,000	97.8180	415,725	425,000	425,000	0	0	0	0	1.230	1.230	AO	1,307	5,445	09/09/2020	10/01/2025
459506-AQ-4	INTL FLAVORS & FRAGRANCES			1	2.B FE	3,589,928	98.1510	3,523,603	3,590,000	3,590,000	0	38	0	0	2.300	2.300	MN	13,762	92,891	09/09/2020	11/01/2030
459506-AQ-4	INTL FLAVORS & FRAGRANCES	SD		1	2.B FE	444,991	98.1510	436,770	445,000	445,000	0	5	0	0	2.300	2.300	MN	1,706	11,514	09/09/2020	11/01/2030
460690-BT-6	INTERPUBLIC GROUP COS			1	2.B FE	2,695,464	99.7360	2,692,875	2,700,000	2,695,814	0	350	0	0	2.400	2.419	MS	21,600	33,480	02/23/2021	03/01/2031
460690-BT-6	INTERPUBLIC GROUP COS	SD		1	2.B FE	439,261	99.7360	438,839	440,000	439,318	0	57	0	0	2.400	2.419	MS	3,520	5,456	02/23/2021	03/01/2031
46188B-AA-0	INVITATION HOMES OP			1	2.C FE	669,093	94.0090	639,264	680,000	669,489	0	396	0	0	2.000	2.179	FA	5,478	0	08/03/2021	08/15/2031
46188B-AA-0	INVITATION HOMES OP	SD		1	2.C FE	216,471	94.0090	206,821	220,000	216,599	0	128	0	0	2.000	2.179	FA	1,772	0	08/03/2021	08/15/2031
46284V-AE-1	IRON MOUNTAIN INC			1	3.C FE	417,528	104.2500	461,828	443,000	425,243	0	2,298	0	0	5.250	6.034	MS	6,848	23,258	05/23/2018	03/15/2028
46284V-AF-8	IRON MOUNTAIN INC			1	3.C FE	708,000	102.8750	728,355	708,000	708,000	0	0	0	0	4.875	4.875	MS	10,163	34,515	09/04/2019	09/15/2029
46284V-AJ-0	IRON MOUNTAIN INC			1	3.C FE	375,000	105.2500	394,688	375,000	375,000	0	0	0	0	5.250	5.250	JJ	9,078	20,945	06/17/2020	07/15/2030
46590X-AB-2	JBS USA/FOOD/FINANCE		D	1	2.C FE	981,801	108.6250	1,017,816	937,000	971,533	0	(4,868)	0	0	5.500	4.784	JJ	23,763	52,706	02/28/2020	01/15/2030
46625H-JH-4	JPMORGAN CHASE & CO				1.F FE	1,999,840	102.7370	2,054,748	2,000,000	1,999,980	0	18	0	0	3.200	3.201	JJ	27,733	64,000	01/17/2013	01/25/2023
46625H-RS-1	JPMORGAN CHASE & CO	SD		1	1.F FE	137,613	106.2100	143,384	135,000	136,263	0	(277)	0	0	3.200	2.962	JD	192	4,320	10/21/2016	06/15/2026
46625H-RV-4	JPMORGAN CHASE & CO	SD		1	1.F FE	119,741	105.6710	126,805	120,000	119,868	0	26	0	0	2.950	2.975	AO	885	3,540	07/14/2016	10/01/2026
46625H-RW-2	JPMORGAN CHASE & CO	SD		2	1.F FE	1,016,272	100.7060	1,007,059	1,000,000	1,003,883	0	(5,093)	0	0	1.489	1.002	JAJO	2,557	14,291	09/23/2019	10/24/2023
46625H-RY-8	JPMORGAN CHASE & CO			1	1.F FE	5,340,500	108.3300	5,048,178	4,660,000	5,195,744	0	(100,909)	0	0	3.782	1.429	FA	73,434	176,241	07/21/2020	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO			1	1.F FE	5,765,855	108.4770	6,166,923	5,685,000	5,734,221	0	(8,296)	0	0	3.540	3.361	MN	33,542	201,249	12/19/2017	05/01/2028
46647P-AH-9	JPMORGAN CHASE & CO			1	1.F FE	1,040,349	103.9940	1,024,345	985,000	1,015,531	0	(13,709)	0	0	3.220	1.755	MS	10,572	31,717	03/09/2020	03/01/2025
46647P-AJ-5	JPMORGAN CHASE & CO			1	1.F FE	1,895,000	112.9630	2,140,656	1,895,000	1,895,000	0	0	0	0	3.882	3.882	JJ	32,082	73,564	07/17/2017	07/24/2038
46647P-AJ-5	JPMORGAN CHASE & CO	SD		1	1.F FE	75,000	112.9630	84,723	75,000	75,000	0	0	0	0	3.882	3.882	JJ	1,270	2,912	07/17/2017	07/24/2038
46647P-AM-8	JPMORGAN CHASE & CO			1	1.F FE	2,927,790	107.3290	3,219,864	3,000,000	2,948,345	0	7,439	0	0	3.509	3.830	JJ	46,202	105,270	02/21/2019	01/23/2029
46647P-AU-0	JPMORGAN CHASE & CO			1	1.F FE	300,000	104.2020	312,606	300,000	300,000	0	0	0	0	3.797	3.797	JJ	4,999	11,391	07/16/2018	07/23/2024
46647P-AV-8	JPMORGAN CHASE & CO			1	1.F FE	99,729	111.6240	111,624	100,000	99,811	0	25	0	0	4.203	4.236	JJ	1,845	4,203	09/21/2018	07/23/2029
46647P-AV-8	JPMORGAN CHASE & CO	SD		1	1.F FE	2,493,225	111.6240	2,790,605	2,500,000	2,495,264	0	614	0	0	4.203	4.236	JJ	46,116	105,075	09/21/2018	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1	1.F FE	810,787	113.4990	788,820	695,000	788,509	0	(12,298)	0	0	4.452	2.337	JD	2,235	30,941	02/27/2020	12/05/2029
46647P-AX-4	JPMORGAN CHASE & CO	SD		1	1.F FE	139,992	113.4990	136,199	120,000	136,145	0	(2,123)	0	0	4.452	2.337	JD	386	5,342	02/27/2020	12/05/2029
46647P-AY-2	JPMORGAN CHASE & CO			1	1.F FE	4,001,380	105.4100	3,926,534	3,725,000	3,925,301	0	(69,394)	0	0	4.023	1.182	JD	10,823	149,857	05/03/2021	12/05/2024
46647P-BA-3	JPMORGAN CHASE & CO			1	1.F FE	589,376	108.2680	557,581	515,000	572,138	0	(13,603)	0	0	3.960	1.166	JJ	8,611	20,394	09/22/2020	01/29/2027
46647P-BE-5	JPMORGAN CHASE & CO			1	1.F FE	6,970,000	102.6890	7,157,395	6,970,000	6,970,000	0	0	0	0	2.739	2.739	AO	40,303	190,908	09/05/2019	10/15/2030
46647P-BE-5	JPMORGAN CHASE & CO	SD		1	1.F FE	80,000	102.6890	82,151	80,000	80,000	0	0	0	0	2.739	2.739	AO	463	2,191	09/05/2019	10/15/2030
46647P-BF-2	JPMORGAN CHASE & CO			1	1.F FE	1,751,682	102.2390	1,911,869	1,870,000	1,794,940	0	24,817	0	0	2.301	3.812	AO	9,084	43,029	03/20/2020	10/15/2025
46647P-BF-2	JPMORGAN CHASE & CO	SD		1	1.F FE	4,667,377	102.2390	5,203,965	5,090,000	4,821,892	0	88,644	0	0	2.301	4.327	AO	24,726	117,121	03/20/2020	10/15/2025
46647P-BL-9	JPMORGAN CHASE & CO			1	1.F FE	1,028,027	100.9970	1,030,169	1,020,000	1,027,400	0	(627)	0	0	2.522	2.425	AO	4,931	25,724	03/10/2021	04/22/2031
46647P-BL-9	JPMORGAN CHASE & CO	SD		1	1.F FE	206,620	100.9970	207,044	205,000	206,493	0	(126)	0	0	2.522	2.425	AO	991	5,170	03/10/2021	04/22/2031
46647P-CM-6	JPMORGAN CHASE & CO			1	1.F FE	400,000	98.4860	393,944	400,000	400,000	0	0	0	0	0.768	0.768	FA	1,203	0	08/03/2021	08/09/2025
46647P-CP-9	JPMORGAN CHASE & CO			1	1.F FE	4,934,450	97.8750	4,893,750	5,000,000	4,936,330	0	1,880	0	0	1.470	1.752	MS	20,213	0	11/05/2021	09/22/2027
46647P-CT-1	JPMORGAN CHASE & CO			1	1.F FE	200,000	100.0510	200,101	200,000	200,000	0	0	0	0	1.561	1.561	JD	182	0	12/07/2021	12/10/2025
46659*-AA-5	JM FAMILY ENTERPRISES INC				2.B	12,800,000	105.3010	13,478,589	12,800,000	12,800,000	0	0	0	0	3.310	3.310	MN	70,613	423,680	11/01/2017	11/01/2024
469814-A*-8	JACOBS ENGINEERING GROUP INC				2.C	6,500,000	107.9310	7,015,526	6,500,000	6,500,000	0	0	0	0	4.270	4.270	MN	40,862	277,550	05/15/2018	05/08/2025
47032@-AR-2	JAMES CAMPBELL CO LLC				2.A	2,600,000	104.5390	2,718,004	2,600,000	2,600,000	0	0	0	0	3.500	3.500	JD	253	91,000	07/27/2017	09/30/2025
47788Z-AG-6	JOHN DEERE FINANCIALS IN				1.F FE	345,214	80.6120	362,756	356,097	356,345	0	(75)	0	2,462	2.410	2.386	JJ	4,021	8,604	01/10/2020	01/14/2025
478115-AE-8	JOHNS HOPKINS UNIVERSITY				1.C FE	4,953,080	99.1010	4,955,050	5,000,000	4,956,509	0	3,429	0	0	1.972	2.084	JJ	49,300	49,300	05/05/2021	07/01/2030
478160-BV-5	JOHNSON & JOHNSON			1	1.A FE	288,074	117.4960	340,737	290,000	288,302	0	43	0	0	3.700	3.737	MS	3,577	10,730	02/25/2016	03/01/2046
48121@-AE-1	JRD HOLDINGS LLC				2.B PL	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	1.474	1.474	JAJO	19,490	108,824	04/25/2018	04/25/2025
48124B-AG-0	JPMORGAN CHASE & CO			1	1.F FE	652,955	77.8670	638,506	648,888	651,206	0	(113)	0	(1,635)	1.896	1.823	MS	3,977	6,207	08/16/2021	03/05/2028
48268@-AM-6	KPMG LLP				1.E	5,001,223	106.1190	4,987,606	4,700,000	4,988,175	0	(13,048)	0	0	3.240	1.814	JD	76,563	0	09/15/2021	06/30/2026
48268@-AN-4	KPMG LLP				1.E	7,626,252	107.7550	7,650,620	7,100,000	7,610,809	0	(15,443)	0	0	3.410	2.215	JD	121,728	0	09/15/2021	06/30/2028
48268@-AP-9	KPMG LLP				1.E	1,071,670	106.5800	1,065,800	1,000,000	1,068,014	0	(3,656)	0	0	3.480	1.641	JD	17,497	0	09/15/2021	10/30/2025
48268@-AT-1	KPMG LLP				1.E	1,100,000	104.1310	1,145,446	1,100,000	1,100,000	0	0	0	0	2.920	2.920	JD	89	48,180	11/25/2019	12/30/2024
48268@-AU-8	KPMG LLP				1.E	4,900,000	106.5500	5,220,945	4,900,000	4,900,000	0	0	0	0	3.200	3.200	JD	436	156,800	11/25/2019	12/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49271V-AG-5	KEURIG DR PEPPER INC			1	2.B FE	24,000	103.9980	24,960	24,000	24,000	0	0	0	0	4.057	4.057	MN	97	974	05/14/2018	05/25/2023
49456B-AF-8	KINDER MORGAN INC/DELAWA			1	2.B FE	7,480,240	107.7960	8,084,663	7,500,000	7,492,600	0	1,969	0	0	4.300	4.331	JD	26,875	322,500	11/24/2014	06/01/2025
49456B-AG-6	KINDER MORGAN INC/DELAWA			1	2.B FE	1,768,580	120.2480	2,404,958	2,000,000	1,816,790	0	8,939	0	0	5.300	6.350	JD	8,833	106,000	09/09/2015	12/01/2034
49456B-AJ-0	KINDER MORGAN INC/DELAWA			1	2.B FE	1,500,048	119.9310	1,918,896	1,600,000	1,508,331	0	1,797	0	0	5.050	5.481	FA	30,524	80,800	12/08/2016	02/15/2046
49456B-AJ-0	KINDER MORGAN INC/DELAWA	SD		1	2.B FE	93,753	119.9310	119,931	100,000	94,271	0	112	0	0	5.050	5.481	FA	1,908	5,050	12/08/2016	02/15/2046
49456B-AM-3	KINDER MORGAN INC			1	2.B FE	281,812	102.2460	281,177	275,000	277,137	0	(2,184)	0	0	3.150	2.324	JJ	3,994	8,663	10/25/2019	01/15/2023
49456B-AS-0	KINDER MORGAN INC			1	2.B FE	1,232,063	95.3540	1,191,925	1,250,000	1,232,563	0	360	0	0	3.250	3.326	FA	16,927	40,174	07/27/2020	08/01/2050
49456B-AT-8	KINDER MORGAN INC			1	2.B FE	658,310	101.4380	669,491	660,000	658,341	0	31	0	0	3.600	3.614	FA	8,976	12,144	02/08/2021	02/15/2051
49456B-AT-8	KINDER MORGAN INC	SD		1	2.B FE	104,731	101.4380	106,510	105,000	104,736	0	5	0	0	3.600	3.614	FA	1,428	1,932	02/08/2021	02/15/2051
50067P-AA-7	KORN/FERRY INTERNATIONAL			1	3.C FE	746,960	103.0000	773,530	751,000	745,170	(2,851)	(517)	0	0	4.625	4.116	JD	1,544	24,304	07/14/2021	12/15/2027
50076X-AC-5	KRATON POLYMERS LLC/CAP			1	4.B FE	409,925	103.2500	421,260	408,000	409,511	0	(407)	0	0	4.250	4.115	JD	771	17,051	04/09/2021	12/15/2025
50077L-AB-2	KRAFT HEINZ FOODS CO			1	3.A FE	1,112,544	117.2950	1,448,590	1,235,000	1,112,544	0	0	0	0	4.375	4.394	JD	4,503	54,031	08/16/2016	06/01/2046
50077L-AB-2	KRAFT HEINZ FOODS CO	SD		1	3.A FE	40,538	117.2950	52,783	45,000	40,538	0	0	0	0	4.375	4.394	JD	164	1,969	08/16/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1	3.A FE	6,031,444	127.4050	7,962,788	6,250,000	6,031,444	0	0	0	0	5.200	5.226	JJ	149,861	325,000	08/16/2016	07/15/2045
50190E-AA-2	LCM INVESTMENTS HOLDINGS			1	4.B FE	901,268	102.2500	901,845	882,000	899,531	(897)	(839)	0	0	4.875	4.344	MN	7,166	16,570	11/03/2021	05/01/2029
50212Y-AC-8	LPL HOLDINGS INC			1	3.B FE	989,075	103.3750	1,011,008	978,000	985,281	0	(2,264)	0	0	4.625	4.344	MN	5,780	45,233	02/22/2021	11/15/2027
50212Y-AF-1	LPL HOLDINGS INC			1	3.B FE	202,000	102.7500	207,555	202,000	202,000	0	0	0	0	4.375	4.375	MN	1,129	4,345	05/10/2021	05/15/2031
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	345,038	95.2890	342,086	359,000	345,133	0	94	0	0	1.800	2.275	JJ	2,980	0	12/03/2021	01/15/2031
502431-AN-9	L3HARRIS TECH INC	SD		1	2.B FE	592,047	95.2890	585,071	614,000	592,197	0	150	0	0	1.800	2.235	JJ	5,096	575	12/03/2021	01/15/2031
505742-AM-8	LADDER CAP FIN LLLP/CORP			1	3.B FE	374,848	100.1250	506,633	506,000	399,454	0	15,569	0	0	4.250	9.556	FA	8,960	21,505	07/28/2020	02/01/2027
505742-AP-1	LADDER CAP FIN LLLP/CORP			1	3.B FE	235,155	102.2500	236,198	231,000	234,903	0	(252)	0	0	4.750	4.329	JD	488	5,242	08/30/2021	06/15/2029
50587K-AA-9	LAFARGEHOLCIM FINANCE US			1	2.B FE	284,761	106.8740	304,589	285,000	284,877	0	24	0	0	3.500	3.510	MS	2,743	9,975	09/15/2016	09/22/2026
513272-AD-6	LAMB WESTON HLD			1	3.C FE	317,000	102.0000	323,340	317,000	317,000	0	0	0	0	4.125	4.125	JJ	1,925	0	10/19/2021	01/31/2030
516806-AF-3	LAREDO PETROLEUM INC			1	4.C FE	434,826	103.2500	463,593	449,000	437,433	0	2,607	0	0	9.500	10.509	JJ	19,669	21,328	04/06/2021	01/15/2025
521865-BD-6	LEAR CORP			1	2.B FE	409,365	98.8810	405,414	410,000	409,373	0	9	0	0	3.550	3.558	JJ	2,143	0	11/04/2021	01/15/2052
521865-BD-6	LEAR CORP	SD		1	2.B FE	139,783	98.8810	138,434	140,000	139,786	0	3	0	0	3.550	3.558	JJ	732	0	11/04/2021	01/15/2052
524660-BA-4	LEGGETT & PLATT INC			1	2.B FE	1,191,475	100.4470	1,200,339	1,195,000	1,191,482	0	7	0	0	3.500	3.516	MN	4,880	0	11/16/2021	11/15/2051
524660-BA-4	LEGGETT & PLATT INC	SD		1	2.B FE	383,864	100.4470	386,720	385,000	383,866	0	2	0	0	3.500	3.516	MN	1,572	0	11/16/2021	11/15/2051
529537-AA-0	LEXINGTON REALTY TRUST			1	2.B FE	1,584,157	96.0800	1,525,744	1,588,000	1,584,283	0	126	0	0	2.375	2.402	AO	12,676	0	08/16/2021	10/01/2031
529537-AA-0	LEXINGTON REALTY TRUST	SD		1	2.B FE	279,322	96.0800	269,023	280,000	279,345	0	22	0	0	2.375	2.402	AO	2,235	0	08/16/2021	10/01/2031
53219L-AS-8	LIFEPOINT HEALTH INC			1	4.B FE	877,064	101.0000	892,840	884,000	877,731	0	621	0	0	4.375	4.496	FA	14,611	29,509	03/15/2021	02/15/2027
536797-AF-0	LITHIA MOTORS INC			1	3.B FE	407,371	106.8750	409,331	383,000	404,563	0	(2,808)	0	0	4.375	3.319	JJ	7,726	8,378	04/06/2021	01/15/2031
538034-AN-9	LIVE NATION ENTERTAINMEN			1	4.C FE	139,869	103.1250	143,344	139,000	139,379	0	(158)	0	0	5.625	5.492	MS	2,302	7,819	09/05/2018	03/15/2026
538034-AR-0	LIVE NATION ENTERTAINMEN			1	4.C FE	728,928	102.5000	725,700	708,000	721,508	2,846	(3,342)	0	0	4.750	4.180	AO	7,100	33,630	11/21/2019	10/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.F FE	1,165,000	106.8420	1,244,707	1,165,000	1,165,000	0	0	0	0	3.574	3.574	MN	6,246	41,637	10/31/2017	11/07/2028
539439-AV-1	LLOYDS BANKING GROUP PLC		D	2	1.F FE	605,896	102.1650	602,772	590,000	601,378	0	(3,568)	0	0	2.438	1.790	FA	5,834	14,384	09/22/2020	02/05/2026
53944Y-AC-7	LLOYDS BANKING GROUP PLC		D		1.F FE	503,278	100.0580	505,294	505,000	504,990	0	365	0	0	3.000	3.074	JJ	7,154	15,150	01/04/2017	01/11/2022
53944Y-AC-7	LLOYDS BANKING GROUP PLC	SD	D		1.F FE	254,130	100.0580	255,148	255,000	254,995	0	185	0	0	3.000	3.074	JJ	3,613	7,650	01/04/2017	01/11/2022
53944Y-AP-8	LLOYDS BANKING GROUP PLC		D	2	1.F FE	4,390,000	98.2730	4,314,172	4,390,000	4,390,000	0	0	0	0	1.627	1.627	MN	9,920	47,617	03/04/2021	05/11/2027
53944Y-AP-8	LLOYDS BANKING GROUP PLC	SD	D	2	1.F FE	660,000	98.2730	648,600	660,000	660,000	0	0	0	0	1.627	1.627	MN	1,491	7,159	03/04/2021	05/11/2027
539481-AJ-0	LOBLAW COS LTD			1	2.B FE	171,146	82.8920	165,785	158,265	163,028	0	(3,062)	0	1,026	4.860	2.724	MS	2,339	7,707	01/12/2017	09/12/2023
539481-AN-1	LOBLAW COS LTD			1	2.B FE	199,819	77.4480	193,620	197,832	198,804	0	(19)	0	(996)	2.284	2.218	MN	681	2,292	08/16/2021	05/07/2030
539830-BL-2	LOCKHEED MARTIN CORP			1	1.G FE	177,334	129.5810	233,246	180,000	177,609	0	51	0	0	4.700	4.793	MN	1,081	8,460	11/16/2015	05/15/2046
548661-DT-1	LOWES COS INC			1	2.A FE	1,062,561	107.9740	1,149,925	1,065,000	1,063,374	0	454	0	0	4.000	4.050	AO	8,993	42,600	03/24/2020	04/15/2025
548661-DZ-7	LOWES COS INC			1	2.A FE	2,235,389	98.7930	2,356,204	2,385,000	2,237,855	0	2,466	0	0	3.000	3.335	AO	15,105	70,159	03/10/2021	10/15/2050
548661-DZ-7	LOWES COS INC	SD		1	2.A FE	597,273	98.7930	622,393	630,000	597,813	0	540	0	0	3.000	3.274	AO	3,990	18,533	03/10/2021	10/15/2050
553358-AD-0	MEPT EDGEMOOR LP				2.B	10,000,000	104.9910	10,499,146	10,000,000	10,000,000	0	0	0	0	3.620	3.620	AO	64,356	362,000	04/27/2017	04/27/2024
559080-AP-1	MAGELLAN MIDSTREAM PARTN			1	2.A FE	378,389	106.4930	367,402	345,000	377,651	0	(738)	0	0	3.950	3.418	MS	4,543	13,628	12/02/2020	03/01/2050
559080-AP-1	MAGELLAN MIDSTREAM PARTN	SD		1	2.A FE	142,581	106.4930	138,441	130,000	142,303	0	(278)	0	0	3.950	3.418	MS	1,712	5,135	12/02/2020	03/01/2050
56081#-BT-6	MAJOR LEAGUE BASEBALL TRUST				1.F FE	5,400,000	102.2840	5,523,349	5,400,000	5,400,000	0	0	0	0	2.540	2.540	JD	8,001	137,160	12/10/2019	12/10/2026
56081#-BZ-2	MAJOR LEAGUE BASEBALL TRUST				1.F FE	14,056,824	108.0810	14,212,713	13,150,000	14,002,319	0	(54,505)	0	0	3.350	2.447	JD	245,960	220,263	05/26/2021	12/10/2029
565018-DE-5	MANULIFE BANK OF CANADA	SD		1	1.E FE	1,622,126	78.3950	1,567,904	1,582,654	1,613,893	0	(8,233)	0	0	1.504	0.926	JD	457	23,940	01/21/2021	06/25/2025
57636Q-AN-4	MASTERCARD INC			1	1.E FE	485,725	102.4220	512,109	500,000	490,626	0	2,799	0	0	2.000	2.620	MS	3,278	10,000	03/23/2020	03/03/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-EM-2	MCDONALDS CORP	SD		1	2.A FE	202,300	100.0550	200,110	200,000	200,039	0	(1,005)	0	0	2.625	2.114	JJ	2,421	5,250	09/17/2019	01/15/2022
58013M-EN-0	MCDONALDS CORP			1	2.A FE	1,285,231	111.2340	1,290,313	1,160,000	1,277,734	0	(4,198)	0	0	3.700	3.023	FA	16,214	42,920	03/05/2020	02/15/2042
58013M-EN-0	MCDONALDS CORP	SD		1	2.A FE	210,388	111.2340	211,344	190,000	209,168	0	(683)	0	0	3.700	3.027	FA	2,656	7,030	03/05/2020	02/15/2042
58013M-EV-2	MCDONALDS CORP			1	2.A FE	3,264,459	124.2100	4,098,933	3,300,000	3,268,726	0	726	0	0	4.600	4.667	MN	14,758	151,800	06/08/2015	05/26/2045
58013M-FC-3	MCDONALDS CORP			1	2.A FE	988,131	122.6650	1,024,256	835,000	981,481	0	(3,747)	0	0	4.450	3.394	MS	12,386	37,158	03/11/2020	03/01/2047
58013M-FC-3	MCDONALDS CORP	SD		1	2.A FE	165,675	122.6650	171,732	140,000	164,560	0	(628)	0	0	4.450	3.394	MS	2,077	6,230	03/11/2020	03/01/2047
58013M-FN-9	MCDONALDS CORP			1	2.A FE	749,738	106.0860	795,644	750,000	749,803	0	52	0	0	3.300	3.308	JJ	12,375	24,750	03/25/2020	07/01/2025
585055-BS-4	MEDTRONIC INC			1	1.G FE	1,877,006	106.3040	1,969,804	1,853,000	1,875,431	0	(7,017)	0	0	3.500	3.068	MS	19,096	64,855	10/27/2020	03/15/2025
585055-BS-4	MEDTRONIC INC	SD		1	1.G FE	1,543,316	106.3040	1,655,146	1,557,000	1,551,745	0	1,520	0	0	3.500	3.612	MS	16,046	54,495	12/28/2015	03/15/2025
58933Y-BC-8	MERCK & CO INC			1	1.E FE	2,423,982	100.5410	2,438,129	2,425,000	2,423,992	0	10	0	0	1.700	1.708	JD	2,405	0	12/07/2021	06/10/2027
58933Y-BE-4	MERCK & CO INC			1	1.E FE	399,176	100.1180	400,472	400,000	399,176	0	0	0	0	2.150	2.173	JD	502	0	12/07/2021	12/10/2031
58933Y-BE-4	MERCK & CO INC	SD		1	1.E FE	1,816,251	100.1180	1,822,149	1,820,000	1,816,251	0	0	0	0	2.150	2.173	JD	2,283	0	12/07/2021	12/10/2031
59001A-BD-3	MERITAGE HOMES CORP			1	3.A FE	435,019	104.5000	453,530	434,000	434,940	0	(79)	0	0	3.875	3.841	AO	3,550	8,409	03/31/2021	04/15/2029
59217G-CT-4	MET LIFE GLOB FUNDING I				1.D FE	3,285,718	105.5580	3,430,625	3,250,000	3,265,417	0	(7,229)	0	0	3.600	3.356	JJ	55,250	117,000	02/01/2019	01/11/2024
592688-C*-4	METTLER-TOLEDO INTERNATIONAL				2.B	5,500,000	111.0430	6,107,341	5,500,000	5,500,000	0	0	0	0	3.910	3.910	JD	3,584	215,050	06/25/2019	06/25/2029
594918-BJ-2	MICROSOFT CORP			1	1.A FE	625,968	106.6770	597,391	560,000	609,902	0	(13,711)	0	0	3.125	0.611	MN	2,819	17,500	10/27/2020	11/03/2025
594918-BL-7	MICROSOFT CORP			1	1.A FE	59,793	132.0890	79,253	60,000	59,816	0	4	0	0	4.450	4.471	MN	430	2,670	10/29/2015	11/03/2045
594918-BL-7	MICROSOFT CORP	SD		1	1.A FE	1,464,929	132.0890	1,941,705	1,470,000	1,465,502	0	104	0	0	4.450	4.471	MN	10,539	65,415	10/29/2015	11/03/2045
594918-BR-4	MICROSOFT CORP			1	1.A FE	2,160,973	104.5480	2,263,464	2,165,000	2,163,026	0	401	0	0	2.400	2.421	FA	20,640	51,960	08/01/2016	08/08/2026
594918-BY-9	MICROSOFT CORP	SD		1	1.A FE	721,273	108.7900	761,530	700,000	712,307	0	(2,328)	0	0	3.300	2.909	FA	9,304	23,100	12/19/2017	02/06/2027
59523U-AU-1	MID-AMERICA APARTMENTS			1	2.A FE	236,611	97.7690	234,644	240,000	236,640	0	29	0	0	2.875	2.946	MS	2,530	0	08/05/2021	09/15/2051
59523U-AU-1	MID-AMERICA APARTMENTS	SD		1	2.A FE	39,435	97.7680	39,107	40,000	39,440	0	5	0	0	2.875	2.946	MS	422	0	08/05/2021	09/15/2051
59524Q-AA-3	MID-ATLANTIC INTERSTATE			1	2.B FE	204,949	110.0440	225,590	205,000	204,966	0	5	0	0	4.100	4.103	MN	1,074	8,405	05/07/2018	05/15/2028
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	999,680	106.3280	1,063,280	1,000,000	999,804	0	33	0	0	3.100	3.104	MN	5,167	31,000	01/23/2017	05/01/2027
59590A-AA-7	MIDCAP FINANCIAL			1	4.A FE	1,056,035	99.0000	1,042,470	1,053,000	1,042,470	(13,373)	(192)	0	0	5.625	5.563	JJ	29,780	0	07/12/2021	01/15/2030
60081H-A*-9	MILLIKEN & CO				2.A FE	1,900,000	99.5980	1,892,359	1,900,000	1,900,000	0	0	0	0	2.080	2.080	AO	8,014	0	10/06/2021	10/15/2026
60081H-A@-7	MILLIKEN & COMPANY				2.A FE	1,500,000	99.9470	1,499,206	1,500,000	1,500,000	0	0	0	0	2.400	2.400	AO	7,300	0	10/06/2021	10/15/2028
606822-AP-9	MITSUBISHI UFJ FIN GRP		D		1.G FE	325,000	101.1920	328,875	325,000	325,000	0	0	0	0	2.665	2.665	JJ	3,753	8,661	07/18/2017	07/25/2022
606822-AP-9	MITSUBISHI UFJ FIN GRP	SD	D		1.G FE	150,000	101.1920	151,788	150,000	150,000	0	0	0	0	2.665	2.665	JJ	1,732	3,998	07/18/2017	07/25/2022
606822-BJ-2	MITSUBISHI UFJ FIN GRP		D		1.G FE	3,040,000	103.6000	3,149,434	3,040,000	3,040,000	0	0	0	0	2.801	2.801	JJ	38,554	85,150	07/11/2019	07/18/2024
606822-BJ-2	MITSUBISHI UFJ FIN GRP	SD	D		1.G FE	1,505,000	103.6000	1,559,177	1,505,000	1,505,000	0	0	0	0	2.801	2.801	JJ	19,087	42,155	07/11/2019	07/18/2024
606822-BN-3	MITSUBISHI UFJ FIN GRP		D		1.G FE	329,638	101.9360	321,098	315,000	325,499	0	(3,265)	0	0	2.193	1.110	FA	2,418	6,908	09/22/2020	02/25/2025
606822-BR-4	MITSUBISHI UFJ FIN GRP		D		1.G FE	2,956,998	101.1490	2,827,103	2,795,000	2,934,531	0	(15,691)	0	0	2.559	1.895	FA	25,033	71,524	07/21/2020	02/25/2030
606822-BZ-6	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	200,000	98.5560	197,112	200,000	200,000	0	0	0	0	1.640	1.640	AO	711	0	10/05/2021	10/13/2027
606822-CB-8	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	480,000	100.3090	481,482	480,000	480,000	0	0	0	0	2.494	2.494	AO	2,594	0	10/05/2021	10/13/2032
60687Y-AH-2	MIZUHO FINANCIAL GROUP		D		1.G FE	610,000	100.3820	612,332	610,000	610,000	0	0	0	0	2.953	2.953	FA	6,155	18,013	02/22/2017	02/28/2022
60687Y-AH-2	MIZUHO FINANCIAL GROUP	SD	D		1.G FE	200,000	100.3820	200,765	200,000	200,000	0	0	0	0	2.953	2.953	FA	2,018	5,906	02/22/2017	02/28/2022
60855R-AJ-9	MOLINA HEALTHCARE INC			1	3.C FE	522,273	103.2500	529,673	513,000	520,785	0	(1,488)	0	0	4.375	3.897	JD	998	22,444	04/12/2021	06/15/2028
609207-AR-6	MONDELEZ INTERNATIONAL			1	2.B FE	5,221,755	107.7310	5,655,872	5,250,000	5,232,519	0	3,862	0	0	3.625	3.713	FA	72,953	190,313	02/11/2019	02/13/2026
60920L-AE-4	MONDELEZ INTL HLDINGS NE		D	1	2.B FE	2,034,840	100.8670	2,017,332	2,000,000	2,010,075	0	(13,897)	0	0	2.125	1.416	MS	12,042	42,500	03/12/2020	09/19/2022
615369-AV-7	MOODYS CORPORATION			1	2.A FE	952,780	97.4620	950,257	975,000	953,083	0	303	0	0	2.750	2.901	FA	9,831	0	08/10/2021	08/19/2041
615369-AV-7	MOODYS CORPORATION	SD		1	2.A FE	156,354	97.4620	155,940	160,000	156,403	0	50	0	0	2.750	2.901	FA	1,613	0	08/10/2021	08/19/2041
617446-8G-7	MORGAN STANLEY			1	1.G FE	7,284,007	113.6620	7,626,747	6,710,000	7,178,175	0	(60,405)	0	0	4.431	3.276	JJ	130,490	297,320	07/21/2020	01/23/2030
617446-8U-6	MORGAN STANLEY			1	1.F FE	9,717,585	94.4790	9,627,420	10,190,000	9,734,108	0	16,523	0	0	1.794	2.341	FA	70,077	27,224	09/28/2021	02/13/2032
617446-8U-6	MORGAN STANLEY	SD		1	1.F FE	425,000	94.4790	401,536	425,000	425,000	0	0	0	0	1.794	1.794	FA	2,923	5,718	11/09/2020	02/13/2032
61744Y-AH-1	MORGAN STANLEY				1.G FE	9,966,491	100.8760	10,188,496	10,100,000	10,083,343	0	42,592	0	0	2.750	3.187	MN	32,404	277,750	03/06/2019	05/19/2022
61744Y-AH-1	MORGAN STANLEY	SD			1.G FE	3,100,928	100.8760	3,228,038	3,200,000	3,188,267	0	29,904	0	0	2.750	3.724	MN	10,267	88,000	12/19/2018	05/19/2022
61744Y-AK-4	MORGAN STANLEY			1	1.G FE	7,274,022	107.7260	7,740,135	7,185,000	7,240,203	0	(8,869)	0	0	3.591	3.438	JJ	113,956	258,013	12/18/2017	07/22/2028
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	7,400,873	105.9520	7,681,520	7,250,000	7,320,752	0	(28,726)	0	0	3.875	3.435	AO	48,384	280,938	02/07/2019	04/29/2024
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	434,682	108.3400	411,691	380,000	421,976	0	(10,026)	0	0	3.875	1.094	JJ	6,299	14,725	09/22/2020	01/27/2026
61746B-EF-9	MORGAN STANLEY			1	1.G FE	989,990	108.2150	1,082,145	1,000,000	994,480	0	975	0	0	3.625	3.746	JJ	16,212	36,250	01/17/2017	01/20/2027
61747Y-EG-6	MORGAN STANLEY			1	1.F FE	350,000	99.0720	346,751	350,000	350,000	0	0	0	0	1.164	1.164	AO	815	0	10/14/2021	10/21/2025
61747Y-EH-4	MORGAN STANLEY			1	1.F FE	640,000	100.0110	640,070	640,000	640,000	0	0	0	0	2.511	2.511	AO	3,214	0	10/14/2021	10/20/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61747Y-EH-4	MORGAN STANLEY	SD		1	1.F FE	205,000	100.0110	205,022	205,000	205,000	0	0	0	0	2.511	2.511	AO	1,030	0	10/14/2021	10/20/2032
61772B-AB-9	MORGAN STANLEY			1	1.F FE	305,000	98.9200	301,706	305,000	305,000	0	0	0	0	1.593	1.593	MN	769	2,591	04/19/2021	05/04/2027
61772B-AB-9	MORGAN STANLEY	SD		1	1.F FE	250,000	98.9200	247,300	250,000	250,000	0	0	0	0	1.593	1.593	MN	631	2,124	04/19/2021	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	2,005,000	100.0750	2,006,500	2,005,000	2,005,000	0	0	0	0	2.750	2.750	MN	5,667	27,569	05/10/2021	05/24/2031
620076-BU-2	MOTOROLA SOLUTIONS INC	SD		1	2.C FE	730,000	100.0750	730,546	730,000	730,000	0	0	0	0	2.750	2.750	MN	2,063	10,038	05/10/2021	05/24/2031
62482B-AA-0	MOZART DEBT MERGER SUB			1	4.A FE	185,000	99.6250	184,306	185,000	184,306	(694)	0	0	0	3.875	3.875	AO	1,513	0	09/30/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB			1	4.C FE	415,000	101.2500	420,188	415,000	415,000	0	0	0	0	5.250	5.250	AO	4,600	0	09/30/2021	10/01/2029
628957-AG-7	NAV CANADA	SD		1	1.E FE	619,609	78.2030	586,522	593,495	617,058	0	(2,551)	0	0	2.063	1.543	MN	1,107	12,455	01/21/2021	05/29/2030
62913T-AJ-1	NGL ENRGY PART LP/FIN CO			1	5.A FE	322,153	98.5000	334,900	340,000	324,699	0	2,547	0	0	7.500	10.253	MN	4,250	9,825	11/16/2021	11/01/2023
62913T-AM-4	NGL ENRGY PART LP/FIN CO			1	5.A FE	339,625	85.5000	406,125	475,000	364,347	0	24,722	0	0	6.125	15.760	MS	9,698	29,094	01/11/2021	03/01/2025
62922L-AA-6	NGL ENRGY OP/FIN CORP			1	4.A FE	219,000	103.0000	225,570	219,000	219,000	0	0	0	0	7.500	7.500	FA	6,844	8,076	01/25/2021	02/01/2026
62927@-AC-2	NHL US FUNDING LP				2.B PL	2,145,794	106.6860	2,289,252	2,145,794	2,145,794	0	0	0	0	3.980	3.980	MJSD	4,507	85,403	07/12/2018	07/12/2025
62928@-AA-5	NHL CANADA FUNDING LP				2.B PL	654,206	106.0140	693,550	654,206	654,206	0	0	0	0	3.980	3.980	MJSD	7,884	19,528	07/12/2018	07/12/2025
62928C-AA-0	NGPL PIPECO LLC			1	2.C FE	319,760	101.7040	325,453	320,000	319,789	0	29	0	0	3.250	3.258	JJ	6,558	0	05/03/2021	07/15/2031
62928C-AA-0	NGPL PIPECO LLC	SD		1	2.C FE	109,918	101.7040	111,874	110,000	109,928	0	10	0	0	3.250	3.258	JJ	2,254	0	05/03/2021	07/15/2031
629377-CC-4	NRG ENERGY INC			1	3.A FE	184,188	103.2500	180,688	175,000	180,688	(153)	(3,347)	0	0	6.625	4.383	JJ	5,346	5,797	01/20/2021	01/15/2027
629377-CR-1	NRG ENERGY INC			1	3.B FE	1,083,768	97.5000	1,064,700	1,092,000	1,064,700	(18,889)	(179)	0	0	3.625	3.695	FA	14,954	17,145	11/04/2021	02/15/2031
629377-CS-9	NRG ENERGY INC			1	3.B FE	131,788	98.0000	127,400	130,000	127,400	(4,334)	(54)	0	0	3.875	3.683	FA	1,791	0	09/09/2021	02/15/2032
62947Q-AZ-1	NXP BV/NXP FUNDING LLC		D	1	2.B FE	372,048	107.3660	359,675	335,000	355,200	0	(9,415)	0	0	4.875	1.909	MS	5,444	16,331	03/10/2020	03/01/2024
63306A-GJ-9	NATIONAL BANK OF CANADA	SD		2	1.G FE	1,618,739	78.1100	1,562,206	1,582,654	1,611,493	0	(7,245)	0	0	1.573	1.060	FA	9,200	27,146	01/21/2021	08/18/2026
63861C-AC-3	NATIONSTAR MTG HLD INC			1	4.B FE	534,551	102.2250	538,727	527,000	533,400	(37)	(1,029)	0	0	5.500	5.125	FA	10,950	23,732	07/22/2021	08/15/2028
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC			1	1.G FE	1,316,520	121.3380	1,540,990	1,270,000	1,309,744	0	(1,154)	0	0	4.450	4.224	JJ	26,060	56,515	05/01/2015	01/15/2043
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC	SD		1	1.G FE	2,798,901	121.3380	3,276,121	2,700,000	2,784,495	0	(2,454)	0	0	4.450	4.224	JJ	55,403	120,150	05/01/2015	01/15/2043
641062-AU-8	NESTLE HOLDINGS INC			1	1.D FE	2,500,000	98.3920	2,459,800	2,500,000	2,500,000	0	0	0	0	0.606	0.606	MS	4,503	0	09/07/2021	09/14/2024
644188-BG-8	NEW ENGLAND POWER CO			2	2.A FE	10,000,000	92.4900	9,249,040	10,000,000	10,000,000	0	0	0	0	2.807	2.807	AO	66,276	280,700	10/01/2020	10/06/2050
644393-AB-6	NEW FORTRESS ENERGY INC			1	3.C FE	759,830	99.7500	755,108	757,000	751,050	(8,049)	(732)	0	0	6.500	6.343	MS	12,438	19,080	10/08/2021	09/30/2026
64952W-CN-1	NEW YORK LIFE GLOBAL FDG				1.A FE	1,498,680	103.7310	1,555,962	1,500,000	1,499,587	0	194	0	0	2.900	2.914	JJ	19,817	43,500	01/09/2017	01/17/2024
64952W-DP-5	NEW YORK LIFE GLOBAL FDG				1.A FE	407,048	100.2160	400,863	400,000	403,774	0	(2,794)	0	0	1.100	0.396	MN	684	4,400	10/27/2020	05/05/2023
651639-AY-2	NEWMONT CORP			1	2.A FE	678,890	98.6810	675,967	685,000	679,826	0	527	0	0	2.250	2.346	AO	3,853	15,413	03/04/2020	10/01/2030
651639-AY-2	NEWMONT CORP	SD		1	2.A FE	128,840	98.6810	128,286	130,000	129,018	0	100	0	0	2.250	2.346	AO	731	2,925	03/04/2020	10/01/2030
651639-AZ-9	NEWMONT CORP			1	2.B FE	369,623	100.2910	371,078	370,000	369,624	0	1	0	0	2.600	2.611	JJ	294	0	12/06/2021	07/15/2032
651639-AZ-9	NEWMONT CORP	SD		1	2.B FE	1,088,888	100.2910	1,093,175	1,090,000	1,088,892	0	4	0	0	2.600	2.611	JJ	866	0	12/06/2021	07/15/2032
65336Y-AN-3	NEXSTAR BROADCASTING INC			1	4.B FE	831,725	101.8750	844,544	829,000	831,114	0	(487)	0	0	4.750	4.676	MN	6,563	43,315	09/15/2020	11/01/2028
65339K-BM-1	NEXTERA ENERGY CAPITAL			1	2.A FE	49,799	102.5680	51,284	50,000	49,839	0	18	0	0	2.750	2.796	MN	229	1,375	10/01/2019	11/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL	SD		1	2.A FE	199,194	102.5680	205,135	200,000	199,357	0	72	0	0	2.750	2.796	MN	917	5,500	10/01/2019	11/01/2029
65339K-BY-5	NEXTERA ENERGY CAPITAL			1	2.A FE	314,783	100.6620	317,084	315,000	314,785	0	2	0	0	1.875	1.889	JJ	295	0	12/08/2021	01/15/2027
65339K-BZ-2	NEXTERA ENERGY CAPITAL			1	2.A FE	439,877	100.0620	440,274	440,000	439,878	0	1	0	0	2.440	2.443	JJ	537	0	12/08/2021	01/15/2032
65339K-BZ-2	NEXTERA ENERGY CAPITAL	SD		1	2.A FE	919,742	100.0620	920,573	920,000	919,745	0	2	0	0	2.440	2.443	JJ	1,122	0	12/08/2021	01/15/2032
65342R-AE-0	NFP CORP			1	4.B FE	689,185	101.1250	686,639	679,000	686,639	(1,992)	(554)	0	0	4.875	4.446	FA	12,505	0	09/22/2021	08/15/2028
65343H-AA-9	NEXSTAR ESCROW INC			1	4.B FE	166,000	105.0000	174,300	166,000	166,000	0	0	0	0	5.625	5.625	JJ	4,306	9,338	06/19/2019	07/15/2027
65473Q-BG-7	NISOURCE INC			1	2.B FE	1,163,742	112.5690	1,311,425	1,165,000	1,163,861	0	24	0	0	3.950	3.956	MS	11,632	46,018	09/05/2017	03/30/2048
65473Q-BG-7	NISOURCE INC	SD		1	2.B FE	44,951	112.5690	50,656	45,000	44,956	0	1	0	0	3.950	3.956	MS	449	1,778	09/05/2017	03/30/2048
654740-AV-1	NISSAN MOTOR ACCEPTANCE			1	2.C FE	987,331	99.9990	1,014,993	1,015,000	1,014,706	0	8,719	0	0	2.800	3.684	JJ	13,263	28,420	09/21/2018	01/13/2022
654740-AV-1	NISSAN MOTOR ACCEPTANCE	SD		1	2.C FE	535,007	99.9990	549,996	550,000	549,841	0	4,725	0	0	2.800	3.684	JJ	7,187	15,400	09/21/2018	01/13/2022
654740-BS-7	NISSAN MOTOR ACCEPTANCE			1	2.C FE	519,506	98.4070	511,717	520,000	519,583	0	77	0	0	2.000	2.020	MS	3,236	5,200	03/04/2021	03/09/2026
654740-BT-5	NISSAN MOTOR ACCEPTANCE			1	2.C FE	2,778,777	99.5090	2,766,336	2,780,000	2,778,907	0	130	0	0	2.750	2.757	MS	23,784	38,225	03/04/2021	03/09/2028
654740-BT-5	NISSAN MOTOR ACCEPTANCE	SD		1	2.C FE	454,800	99.5090	452,764	455,000	454,821	0	21	0	0	2.750	2.757	MS	3,893	6,256	03/04/2021	03/09/2028
65559C-AE-1	NORDEA BANK ABP		D		1.F FE	299,640	98.3890	295,168	300,000	299,658	0	18	0	0	1.500	1.525	MS	1,138	0	09/23/2021	09/30/2026
665772-CP-2	NORTHERN STATES PWR-MINN			1	1.E FE	2,470,140	112.1320	2,786,475	2,485,000	2,471,819	0	332	0	0	3.600	3.633	MN	11,431	89,460	05/23/2016	05/15/2046
665772-CP-2	NORTHERN STATES PWR-MINN	SD		1	1.E FE	99,402	112.1320	112,132	100,000	99,470	0	13	0	0	3.600	3.633	MN	460	3,600	05/23/2016	05/15/2046
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	210,374	106.9170	208,488	195,000	208,625	0	(1,749)	0	0	3.250	1.967	JJ	2,922	3,169	03/11/2021	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	2,263,040	118.3070	2,366,134	2,000,000	2,258,291	0	(4,749)	0	0	4.030	3.275	AO	17,016	80,600	04/06/2021	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	1,150,368	115.3910	1,332,768	1,155,000	1,151,100	0	379	0	0	4.400	4.449	MN	8,470	50,820	03/19/2020	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BS-0	NORTHROP GRUMMAN CORP	SD		1	2.A FE	323,697	115.3910	375,021	325,000	323,902	0	107	0	0	4.400	4.449	MN	2,383	14,300	03/19/2020	05/01/2030
66988A-AG-9	NOVANT HEALTH INC			1	1.D FE	750,000	101.0200	757,646	750,000	750,000	0	0	0	0	2.637	2.637	MN	3,296	10,768	04/08/2021	11/01/2036
67021C-AG-2	NSTAR ELECTRIC CO			1	1.E FE	2,457,000	101.0040	2,525,103	2,500,000	2,490,176	0	12,152	0	0	2.375	2.883	AO	12,535	59,375	03/12/2019	10/15/2022
67021C-AN-7	NSTAR ELECTRIC CO			1	1.F FE	5,687,460	107.3330	6,117,992	5,700,000	5,690,361	0	1,139	0	0	3.250	3.276	MN	23,671	185,250	05/14/2019	05/15/2029
67091G-AE-3	OCI NV		D	1	3.A FE	313,319	103.8750	314,741	303,000	311,099	0	(2,220)	0	0	4.625	3.609	AO	2,958	13,222	03/09/2021	10/15/2025
674599-CH-6	OCCIDENTAL PETROLEUM COR			1	3.B FE	1,440,000	102.6250	3,078,750	3,000,000	1,440,000	0	0	0	0	3.400	3.256	AO	21,533	102,000	06/21/2017	04/15/2026
674599-CS-2	OCCIDENTAL PETROLEUM COR			1	3.B FE	358,125	102.5000	768,750	750,000	358,125	0	0	0	0	3.500	3.559	FA	9,917	26,250	08/06/2019	08/15/2029
677415-CS-8	OHIO POWER COMPANY			1	1.G FE	249,735	103.1660	257,915	250,000	249,779	0	24	0	0	2.600	2.612	AO	1,625	6,500	03/13/2020	04/01/2030
677415-CT-6	OHIO POWER COMPANY			1	1.G FE	4,729,476	94.1410	4,655,277	4,945,000	4,743,704	0	14,228	0	0	1.625	2.120	JJ	37,053	41,964	04/14/2021	01/15/2031
677415-CT-6	OHIO POWER COMPANY	SD		1	1.G FE	359,435	94.1410	338,908	360,000	359,487	0	52	0	0	1.625	1.642	JJ	2,698	3,055	01/05/2021	01/15/2031
677415-CU-3	OHIO POWER COMPANY			1	1.G FE	1,084,779	97.2690	1,060,227	1,090,000	1,084,819	0	40	0	0	2.900	2.924	AO	9,483	0	09/09/2021	10/01/2051
677415-CU-3	OHIO POWER COMPANY	SD		1	1.G FE	263,731	97.2690	257,762	265,000	263,740	0	10	0	0	2.900	2.924	AO	2,306	0	09/09/2021	10/01/2051
67777J-AL-2	OHIOHEALTH CORP			1	1.B FE	2,000,000	101.0010	2,020,010	2,000,000	2,000,000	0	0	0	0	2.297	2.297	MN	8,295	0	10/19/2021	11/15/2031
67777L-AD-5	OI EUROPEAN GROUP BV		D	1	4.A FE	1,460,000	101.3750	1,480,075	1,460,000	1,460,000	0	0	0	0	4.750	4.750	FA	8,669	0	11/08/2021	02/15/2030
681919-BD-7	OMNICOM GROUP INC			1	2.A FE	1,267,752	101.0680	1,283,559	1,270,000	1,267,855	0	103	0	0	2.600	2.620	FA	13,758	8,072	04/28/2021	08/01/2031
681919-BD-7	OMNICOM GROUP INC	SD		1	2.A FE	429,239	101.0680	434,591	430,000	429,274	0	35	0	0	2.600	2.620	FA	4,658	2,733	04/28/2021	08/01/2031
68233J-AR-5	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,802,525	100.5600	2,765,406	2,750,000	2,752,831	0	(16,698)	0	0	4.100	3.477	JD	9,396	112,750	11/21/2018	06/01/2022
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	13,780,265	109.8530	14,555,576	13,250,000	13,646,047	0	(52,845)	0	0	3.700	3.196	MN	62,643	490,250	05/20/2019	11/15/2028
68233J-BZ-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	362,828	96.2490	351,308	365,000	363,367	0	429	0	0	0.550	0.671	AO	502	2,024	09/23/2020	10/01/2025
68235P-AJ-7	ONE GAS INC			2	2.A FE	614,816	99.3850	611,218	615,000	614,889	0	74	0	0	0.850	0.865	MS	1,597	2,614	03/08/2021	03/11/2023
682691-AA-8	ONEMAIN FINANCE CORP			1	3.B FE	698,000	98.1250	684,913	698,000	684,913	(13,088)	0	0	0	4.000	4.000	MS	8,221	20,785	12/08/2020	09/15/2030
682691-AC-4	ONEMAIN FINANCE CORP			1	3.B FE	414,000	98.1250	406,238	414,000	406,238	(7,763)	0	0	0	3.875	3.875	MS	6,239	0	08/04/2021	09/15/2028
68372O-AA-4	OPEN TEXT CORP			1	3.B FE	751,883	102.7500	766,515	746,000	751,065	0	(590)	0	0	4.125	3.998	FA	11,625	27,266	04/13/2021	02/15/2030
68389X-BJ-3	ORACLE CORP			1	2.A FE	4,742,160	104.2740	5,005,128	4,800,000	4,748,170	0	1,213	0	0	4.000	4.070	JJ	88,533	192,000	11/03/2016	07/15/2046
68389X-BS-3	ORACLE CORP			1	2.A FE	465,532	104.0160	462,869	445,000	457,512	0	(4,503)	0	0	2.950	1.867	MN	1,677	13,128	03/09/2020	11/15/2024
68389X-BV-6	ORACLE CORP			1	2.A FE	949,321	100.8810	929,117	921,000	949,199	0	(121)	0	0	2.950	2.525	AO	6,792	0	12/15/2021	04/01/2030
68389X-BV-6	ORACLE CORP	SD		1	2.A FE	337,055	100.8810	329,882	327,000	337,012	0	(43)	0	0	2.950	2.525	AO	2,412	0	12/15/2021	04/01/2030
68389X-BX-2	ORACLE CORP			1	2.A FE	1,395,863	98.0710	1,338,666	1,365,000	1,395,365	0	(498)	0	0	3.600	3.474	AO	12,285	49,140	03/10/2021	04/01/2050
68389X-BX-2	ORACLE CORP	SD		1	2.A FE	240,313	98.0710	230,466	235,000	240,228	0	(86)	0	0	3.600	3.474	AO	2,115	8,460	03/10/2021	04/01/2050
68389X-CA-1	ORACLE CORP			1	2.A FE	1,048,163	103.7050	1,088,905	1,050,000	1,048,189	0	26	0	0	3.950	3.960	MS	11,060	20,853	03/22/2021	03/25/2051
68389X-CA-1	ORACLE CORP	SD		1	2.A FE	194,659	103.7050	202,225	195,000	194,664	0	5	0	0	3.950	3.960	MS	2,054	3,873	03/22/2021	03/25/2051
68389X-CC-7	ORACLE CORP			1	2.A FE	1,281,023	99.1060	1,273,507	1,285,000	1,281,125	0	101	0	0	1.650	1.724	MS	5,654	4,023	12/01/2021	03/25/2026
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	249,998	101.8060	254,514	250,000	250,000	0	0	0	0	2.056	2.056	AO	1,228	5,140	02/19/2020	04/05/2025
68902V-AK-3	OTIS WORLDWIDE CORP			1	2.B FE	249,980	101.4830	253,706	250,000	249,982	0	2	0	0	2.565	2.566	FA	2,423	6,413	02/19/2020	02/15/2030
68902V-AM-9	OTIS WORLDWIDE CORP			1	2.B FE	2,749,505	105.5500	2,902,631	2,750,000	2,749,505	0	0	0	0	3.362	3.363	FA	34,927	92,455	02/19/2020	02/15/2050
69073T-AS-2	OWENS-BROCKWAY				4.C FE	241,313	108.0000	243,000	225,000	235,491	0	(2,584)	0	0	6.375	4.953	FA	5,419	14,344	08/29/2019	08/15/2025
69073T-AT-0	OWENS-BROCKWAY			1	4.C FE	62,000	105.5000	65,410	62,000	62,000	0	0	0	0	6.625	6.625	MN	525	4,108	05/06/2020	05/13/2027
69121K-AG-9	OWL ROCK CAPITAL CORP			1	2.C FE	2,177,798	97.9840	2,136,056	2,180,000	2,177,957	0	159	0	0	2.875	2.891	JD	3,482	31,338	08/10/2021	06/11/2028
69121K-AG-9	OWL ROCK CAPITAL CORP	SD		1	2.C FE	664,328	97.9840	651,595	665,000	664,377	0	49	0	0	2.875	2.891	JD	1,062	9,559	08/10/2021	06/11/2028
69145*-AA-9	OXFORD FINANCE FUNDING XIII A-1				1.F PL	5,906,250	100.0000	5,906,250	5,906,250	5,906,250	0	0	0	0	6.500	6.500	MON	18,129	205,242	10/27/2020	10/15/2028
69145*-AB-7	OXFORD FINANCE FUNDING XIII B-1				2.B PL	843,750	100.0000	843,750	843,750	843,750	0	0	0	0	6.500	6.500	MON	2,590	37,969	10/27/2020	10/15/2028
693475-BB-0	PNC FINANCIAL SERVICES			2	1.G FE	11,727,793	98.5080	11,574,631	11,750,000	11,729,450	0	1,658	0	0	1.150	1.189	FA	51,798	0	08/10/2021	08/13/2026
69351U-AQ-6	PPL ELECTRIC UTILITIES			1	1.E FE	1,496,550	100.8160	1,512,240	1,500,000	1,499,568	0	635	0	0	2.500	2.544	MS	12,500	37,500	01/12/2017	09/01/2022
69353R-FB-9	PNC BANK NA	SD		2	1.F FE	1,951,040	100.1760	2,003,514	2,000,000	1,997,930	0	15,992	0	0	2.625	3.449	FA	19,542	52,500	12/18/2018	02/17/2022
695114-CY-2	PACIFICORP			1	1.E FE	84,348	99.2240	84,340	85,000	84,353	0	5	0	0	2.900	2.938	JD	110	1,068	07/07/2021	06/15/2052
695156-AW-9	PACKAGING CORP OF AMERIC			1	2.B FE	457,576	99.9770	459,896	460,000	457,591	0	15	0	0	3.050	3.077	AO	3,897	0	09/07/2021	10/01/2051
695156-AW-9	PACKAGING CORP OF AMERIC	SD		1	2.B FE	74,605	99.9770	74,983	75,000	74,607	0	3	0	0	3.050	3.077	AO	635	0	09/07/2021	10/01/2051
69867D-AA-6	PANTHER BF AGGREGATOR 2		D	1	4.A FE	260,820	104.9310	289,608	276,000	260,820	0	0	0	0	6.250	6.247	MN	2,204	17,250	03/18/2019	05/15/2026
69867D-AC-2	PANTHER BF AGGREGATOR 2		D	1	5.A FE	241,683	105.7500	292,928	277,000	241,683	0	0	0	0	8.500	8.494	MN	3,009	23,545	03/18/2019	05/15/2027
701094-AM-6	PARKER-HANNIFIN CORP			1	2.A FE	199,908	103.3190	206,638	200,000	199,953	0	18	0	0	2.700	2.710	JD	255	5,400	06/05/2019	06/14/2024
70213H-AE-8	PARTNERS HEALTHCARE SYST			1	1.D FE	750,000	106.2830	797,123	750,000	750,000	0	0	0	0	3.192	3.192	JJ	11,970	23,940	01/22/2020	07/01/2049
70339P-AA-7	PATTERN ENERGY OP LP/PAT			1	3.C FE	829,318	103.7500	833,113	803,000	824,485	(2,894)	(1,938)	0	0	4.500	3.775	FA	13,651	10,373	09/14/2021	08/15/2028
70450Y-AB-9	PAYPAL HOLDINGS INC	SD		1	1.G FE	149,810	101.3440	152,016	150,000	149,952	0	64	0	0	2.200	2.244	MS	871	3,300	09/19/2019	09/26/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70715X-AA-4	PENINSULA PACIFIC ENTERT			1	4.C FE	712,390	108.6250	767,979	707,000	711,682	0	(708)	0	0	8.500	8.292	MN	7,679	63,767	04/09/2021	11/15/2027
708696-BY-4	PENNSYLVANIA ELECTRIC CO			1	2.B FE	8,828,445	104.9340	9,968,749	9,500,000	9,016,532	0	66,933	0	0	3.250	4.190	MS	90,910	308,750	01/30/2019	03/15/2028
709599-AW-4	PENSKE TRUCK LEASING/PTL			1	2.B FE	563,277	105.9930	598,860	565,000	564,093	0	168	0	0	3.400	3.436	MN	2,455	19,210	10/26/2016	11/15/2026
709599-BF-0	PENSKE TRUCK LEASING/PTL			1	2.B FE	400,858	104.8700	398,507	380,000	392,168	0	(4,858)	0	0	3.450	2.085	JJ	6,555	13,110	03/09/2020	07/01/2024
709599-BG-8	PENSKE TRUCK LEASING/PTL			1	2.B FE	2,569,670	103.0270	2,652,935	2,575,000	2,572,001	0	1,005	0	0	2.700	2.743	MN	11,588	69,525	09/10/2019	11/01/2024
709599-BG-8	PENSKE TRUCK LEASING/PTL	SD		1	2.B FE	414,141	103.0270	427,560	415,000	414,517	0	162	0	0	2.700	2.743	MN	1,868	11,205	09/10/2019	11/01/2024
709599-BL-7	PENSKE TRUCK LEASING/PTL			1	2.B FE	2,054,578	97.6570	2,011,732	2,060,000	2,055,677	0	998	0	0	1.200	1.256	MN	3,159	26,025	02/25/2021	11/15/2025
709599-BL-7	PENSKE TRUCK LEASING/PTL	SD		1	2.B FE	1,272,947	97.6570	1,245,125	1,275,000	1,273,418	0	398	0	0	1.200	1.233	MN	1,955	16,108	10/19/2020	11/15/2025
717081-ED-1	PFIZER INC			1	1.F FE	1,173,959	123.9090	1,443,540	1,165,000	1,173,155	0	(186)	0	0	4.125	4.080	JD	2,136	48,056	12/07/2016	12/15/2046
717081-ED-1	PFIZER INC	SD		1	1.F FE	100,769	123.9090	123,909	100,000	100,700	0	(16)	0	0	4.125	4.080	JD	183	4,125	12/07/2016	12/15/2046
717081-FB-4	PFIZER INC			1	1.F FE	2,740,733	97.8370	2,690,520	2,750,000	2,741,047	0	314	0	0	1.750	1.787	FA	17,780	0	08/16/2021	08/18/2031
729132-A@-9	PLEXUS CORP				2.C	3,200,000	106.6000	3,411,191	3,200,000	3,200,000	0	0	0	0	4.050	4.050	JD	5,760	129,600	03/22/2018	06/15/2025
731068-B*-2	POLARIS INDUSTRIES INC			2	2.A	8,300,000	112.5610	9,342,559	8,300,000	8,300,000	0	0	0	0	4.230	4.230	JJ	161,892	350,283	07/02/2018	07/03/2028
73939V-AA-2	POWERTEAM SERVICES LLC			1	4.C FE	915,950	105.2500	932,735	886,209	901,227	(7,508)	(7,839)	0	0	9.033	7.782	AO	16,900	80,051	03/01/2021	12/04/2025
74153W-CN-7	PRICOA GLOBAL FUNDING 1				1.D FE	998,970	101.3960	1,013,964	1,000,000	999,843	0	212	0	0	2.450	2.472	MS	6,806	24,500	09/14/2017	09/21/2022
74170*-AW-9	PRIME PROPERTY FUND LLC				1.F	13,300,000	109.3680	14,545,959	13,300,000	13,300,000	0	0	0	0	3.600	3.600	MN	50,540	478,800	05/23/2019	05/23/2029
74170*-BM-0	PRIME PROPERTY FUND LLC				1.F FE	9,700,000	99.6670	9,667,745	9,700,000	9,700,000	0	0	0	0	2.400	2.400	AO	54,320	0	08/05/2021	10/07/2031
74276#-AA-6	PRINCIPAL US PROPERTY PORTFOLIO LP				1.G	12,000,000	107.5800	12,909,615	12,000,000	12,000,000	0	0	0	0	3.630	3.630	JJ	216,590	435,600	07/02/2019	07/02/2027
74456Q-CE-4	PUBLIC SERVICE ELECTRIC			1	1.F FE	3,224,033	85.1560	2,767,583	3,250,000	3,224,917	0	635	0	0	2.050	2.086	FA	27,760	65,700	08/04/2020	08/01/2050
74456Q-CH-7	PUBLIC SERVICE ELECTRIC			1	1.F FE	3,242,070	97.9070	3,181,991	3,250,000	3,242,333	0	263	0	0	1.900	1.927	FA	22,642	0	08/17/2021	08/15/2031
747525-AR-4	QUALCOMM INC			1	1.F FE	454,342	101.9120	484,083	475,000	470,121	0	4,354	0	0	2.600	3.578	JJ	5,180	12,350	03/08/2018	01/30/2023
747525-AS-2	QUALCOMM INC				1.F FE	1,005,320	100.6200	1,006,201	1,000,000	1,001,773	0	(584)	0	0	0.859	0.716	JAJO	1,455	9,251	07/05/2017	01/30/2023
747525-AT-0	QUALCOMM INC			1	1.F FE	1,558,329	104.2050	1,698,542	1,630,000	1,597,939	0	12,614	0	0	2.900	3.770	MN	5,384	47,270	09/20/2018	05/20/2024
747525-AT-0	QUALCOMM INC	SD		1	1.F FE	1,032,512	104.2050	1,125,414	1,080,000	1,058,757	0	8,358	0	0	2.900	3.770	MN	3,567	31,320	09/20/2018	05/20/2024
74977R-DJ-0	COOPERATIEVE RABOBANK UA		D	2	1.G FE	290,000	97.4140	282,499	290,000	290,000	0	0	0	0	1.004	1.004	MS	785	2,912	09/17/2020	09/24/2026
74977R-DL-5	COOPERATIEVE RABOBANK UA		D	2	1.G FE	250,000	100.1100	250,275	250,000	250,000	0	0	0	0	1.980	1.980	JD	220	0	12/08/2021	12/15/2027
74979U-AA-3	SMBC RAIL SERVICES LLC			2	1.G PL	9,817,500	105.9340	10,400,045	9,817,500	9,817,500	0	0	0	0	4.040	4.040	MJSD	12,119	396,627	05/15/2018	06/20/2026
74986@-BE-0	RREEF AMERICA REIT II INC				1.G FE	8,900,000	99.7060	8,873,808	8,900,000	8,900,000	0	0	0	0	2.150	2.150	MN	23,919	0	08/18/2021	11/16/2028
75513E-CL-3	RAYTHEON TECH CORP			1	2.A FE	1,737,731	96.9150	1,691,163	1,745,000	1,737,767	0	37	0	0	2.820	2.841	MS	19,274	0	12/02/2021	09/01/2051
75513E-CL-3	RAYTHEON TECH CORP	SD		1	2.A FE	1,198,194	96.9150	1,177,515	1,215,000	1,198,233	0	39	0	0	2.820	2.889	MS	13,420	0	12/02/2021	09/01/2051
756109-AR-5	REALTY INCOME CORP			1	1.G FE	108,126	110.3340	115,851	105,000	106,659	0	(328)	0	0	4.125	3.744	AO	914	4,331	03/08/2017	10/15/2026
756109-AX-2	REALTY INCOME CORP			1	1.G FE	4,200,582	107.2500	4,161,300	3,880,000	4,182,425	0	(18,158)	0	0	3.250	2.265	JJ	58,146	63,050	07/07/2021	01/15/2031
756109-AZ-7	REALTY INCOME CORP			1	1.G FE	2,232,765	96.0940	2,162,124	2,250,000	2,234,265	0	1,500	0	0	0.750	0.920	MS	4,969	8,438	08/02/2021	03/15/2026
75625Q-AD-1	RECKITT BENCKISER TSY		D	1	1.G FE	1,183,200	103.3680	1,292,104	1,250,000	1,217,958	0	12,058	0	0	2.750	3.841	JD	477	34,375	01/02/2019	06/26/2024
760759-AU-4	REPUBLIC SERVICES INC			1	2.B FE	1,143,168	102.8250	1,177,350	1,145,000	1,144,017	0	358	0	0	2.500	2.534	FA	10,814	28,625	07/29/2019	08/15/2024
760759-AX-8	REPUBLIC SERVICES INC			1	2.B FE	105,402	92.9200	104,999	113,000	105,448	0	46	0	0	1.450	2.265	FA	619	0	12/07/2021	02/15/2031
760759-AX-8	REPUBLIC SERVICES INC	SD		1	2.B FE	429,070	92.9200	427,431	460,000	429,257	0	187	0	0	1.450	2.265	FA	2,520	0	12/07/2021	02/15/2031
760759-AY-6	REPUBLIC SERVICES INC			1	2.B FE	340,109	97.0270	339,594	350,000	340,278	0	169	0	0	0.875	1.618	MN	391	0	12/02/2021	11/15/2025
761152-A*-8	RESMED INC				2.A	6,300,000	107.2010	6,753,668	6,300,000	6,300,000	0	0	0	0	3.240	3.240	JJ	96,957	204,120	07/10/2019	07/10/2026
761152-A@-6	RESMED INC				2.A	2,200,000	110.2260	2,424,964	2,200,000	2,200,000	0	0	0	0	3.450	3.450	JJ	36,053	75,900	07/10/2019	07/10/2029
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	4,642,305	121.3470	4,744,664	3,910,000	4,570,350	0	(15,659)	0	0	5.850	4.650	FA	86,411	228,735	12/07/2016	08/15/2045
761713-BB-1	REYNOLDS AMERICAN INC	SD		1	2.B FE	178,093	121.3470	182,020	150,000	175,332	0	(601)	0	0	5.850	4.650	FA	3,315	8,775	12/07/2016	08/15/2045
771196-BK-7	ROCHE HOLDINGS INC			1	1.C FE	836,584	104.4780	882,839	845,000	841,128	0	823	0	0	2.625	2.737	MN	2,834	22,181	02/22/2016	05/15/2026
771196-BW-1	ROCHE HOLDINGS INC			1	1.C FE	2,020,000	100.7180	2,034,498	2,020,000	2,020,000	0	0	0	0	1.930	1.930	JD	1,949	0	12/06/2021	12/13/2028
771196-BW-1	ROCHE HOLDINGS INC	SD		1	1.C FE	4,850,000	100.7180	4,884,808	4,850,000	4,850,000	0	0	0	0	1.930	1.930	JD	4,680	0	12/06/2021	12/13/2028
77289K-AA-3	ROCKCLIFF ENERGY II LLC			1	4.A FE	546,325	103.0000	552,080	536,000	544,850	(1,184)	(291)	0	0	5.500	5.051	AO	7,124	0	11/02/2021	10/15/2029
775109-BA-8	ROGERS COMMUNICATIONS IN			1	2.A FE	683,581	82.3550	700,017	672,628	687,858	0	(7,155)	0	4,452	4.000	2.795	MS	8,108	27,022	02/13/2019	03/13/2024
775109-BE-0	ROGERS COMMUNICATIONS IN		A	1	2.A FE	1,161,248	106.2690	1,243,341	1,170,000	1,166,159	0	886	0	0	3.625	3.715	JD	1,885	42,413	12/01/2015	12/15/2025
775109-BE-0	ROGERS COMMUNICATIONS IN	SD	A	1	2.A FE	39,701	106.2690	42,507	40,000	39,869	0	30	0	0	3.625	3.715	JD	64	1,450	12/01/2015	12/15/2025
780085-N9-3	ROYAL BANK OF CANADA				1.C FE	317,919	88.0070	330,028	296,748	310,605	0	(3,627)	0	2,124	4.930	3.450	JJ	6,774	14,599	08/10/2017	07/16/2025
780085-N9-3	ROYAL BANK OF CANADA	SD			1.C FE	1,137,841	88.0070	1,298,110	1,167,207	1,179,655	0	(2,989)	0	7,997	4.930	4.600	JJ	26,643	57,425	03/15/2011	07/16/2025
780086-PX-6	ROYAL BANK OF CANADA				1.C FE	155,061	80.1680	160,336	158,265	158,262	0	2	0	1,095	2.360	2.362	JD	276	3,791	11/30/2017	12/05/2022
780086-QC-1	ROYAL BANK OF CANADA				1.C FE	839,740	81.0070	891,072	870,460	873,809	0	(2,327)	0	5,946	2.949	2.653	MN	4,290	26,293	02/13/2019	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
780086-RQ-9	ROYAL BANK OF CANADA	SD			1.F FE	1,688,692	79.7930	1,595,869	1,582,654	1,672,742	0	(15,950)	0	0	2.328	1.168	JJ	15,848	36,662	01/21/2021	01/28/2027
78013X-W2-0	ROYAL BANK OF CANADA	SD	A		1.F FE	2,664,446	104.8610	2,799,786	2,670,000	2,667,927	0	1,119	0	0	3.700	3.746	AO	23,600	98,790	10/01/2018	10/05/2023
78013X-W2-0	ROYAL BANK OF CANADA		A		1.F FE	648,648	104.8610	681,596	650,000	649,495	0	272	0	0	3.700	3.746	AO	5,745	24,050	10/01/2018	10/05/2023
78013X-ZU-5	ROYAL BANK OF CANADA	SD	A		1.F FE	49,914	103.3520	51,676	50,000	49,955	0	17	0	0	2.550	2.587	JJ	584	1,275	07/09/2019	07/16/2024
78015K-7C-2	ROYAL BANK OF CANADA	SD	A		1.F FE	533,695	102.7030	513,516	500,000	522,739	0	(7,930)	0	0	2.250	0.628	MN	1,875	11,250	08/11/2020	11/01/2024
78349A-A*-4	RWJ BARNABAS HEALTH INC				1.E	7,404,036	110.0390	7,372,603	6,700,000	7,393,927	0	(10,109)	0	0	4.040	2.516	JJ	135,340	0	11/03/2021	07/01/2029
78355H-KD-0	RYDER SYSTEM INC			1	2.B FE	34,943	100.2100	35,073	35,000	34,998	0	12	0	0	2.800	2.835	MS	327	980	02/16/2017	03/01/2022
78355H-KD-0	RYDER SYSTEM INC	SD		1	2.B FE	64,894	100.2100	65,136	65,000	64,996	0	22	0	0	2.800	2.835	MS	607	1,820	02/16/2017	03/01/2022
78355H-KH-1	RYDER SYSTEM INC	SD		1	2.B FE	1,044,350	103.6760	1,036,761	1,000,000	1,016,435	0	(11,764)	0	0	3.750	2.510	JD	2,292	37,500	07/29/2019	06/09/2023
78355H-KM-0	RYDER SYSTEM INC			1	2.B FE	19,988	100.7680	20,154	20,000	19,998	0	4	0	0	2.875	2.895	JD	48	575	05/15/2019	06/01/2022
78355H-KN-8	RYDER SYSTEM INC			1	2.B FE	139,887	102.9500	144,130	140,000	139,939	0	22	0	0	2.500	2.517	MS	1,167	3,500	08/01/2019	09/01/2024
78433B-AB-4	SCIH SALT HOLDINGS INC			1	5.B FE	923,206	94.0000	874,200	930,000	874,200	(49,318)	312	0	0	6.625	6.744	MN	10,269	31,491	09/28/2021	05/01/2029
78471R-AD-8	SRS DISTRIBUTION INC			1	5.B FE	484,000	100.5000	486,420	484,000	484,000	0	0	0	0	6.000	6.000	JD	3,953	0	11/08/2021	12/01/2029
785592-AJ-5	SABINE PASS LIQUEFACTION			1	2.C FE	1,607,838	108.7500	1,593,188	1,465,000	1,512,565	0	(20,982)	0	0	5.750	4.139	MN	10,764	84,238	01/27/2017	05/15/2024
80281L-AN-5	SANTANDER UK GROUP HLDGS		D	2	2.A FE	310,000	98.8650	306,480	310,000	310,000	0	0	0	0	1.089	1.089	MS	994	1,688	03/08/2021	03/15/2025
806407-D@-8	HENRY SCHEIN INC				1.G	20,000,000	107.6230	21,524,571	20,000,000	20,000,000	0	0	0	0	3.420	3.420	JD	28,500	684,000	06/16/2017	06/16/2027
806851-AJ-0	SCHLUMBERGER HLDGS CORP			1	2.A FE	12,972,960	104.9950	13,649,285	13,000,000	12,987,043	0	5,217	0	0	3.750	3.795	MN	81,250	487,500	01/28/2019	05/01/2024
808513-BB-0	CHARLES SCHWAB CORP			1	1.F FE	609,671	108.7780	663,543	610,000	609,779	0	62	0	0	4.200	4.212	MS	6,903	25,620	03/20/2020	03/24/2025
808513-BC-8	CHARLES SCHWAB CORP			1	1.F FE	983,601	118.4450	1,166,678	985,000	983,802	0	117	0	0	4.625	4.643	MS	12,528	45,556	03/20/2020	03/22/2030
808513-BC-8	CHARLES SCHWAB CORP	SD		1	1.F FE	544,226	118.4450	645,523	545,000	544,337	0	65	0	0	4.625	4.643	MS	6,932	25,206	03/20/2020	03/22/2030
808625-AA-5	SCIENCE APPLICATIONS INT			1	4.A FE	1,346,025	102.5000	1,361,200	1,328,000	1,335,613	(6,487)	(4,148)	0	0	4.875	4.447	AO	16,185	64,740	02/18/2021	04/01/2028
81105D-AA-3	SCRIPPS ESCROW II INC			1	3.B FE	1,031,978	99.7500	1,029,420	1,032,000	1,028,491	(3,422)	(65)	0	0	3.875	3.863	JJ	18,440	8,312	08/30/2021	01/15/2029
81180W-BE-0	SEAGATE HDD CAYMAN		D	1	3.A FE	481,875	97.0000	485,000	500,000	482,958	0	1,083	0	0	3.375	3.804	JJ	7,781	10,172	04/12/2021	07/15/2031
81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION				2.B	4,500,000	103.9960	4,679,829	4,500,000	4,500,000	0	0	0	0	3.650	3.650	MN	26,463	164,250	05/03/2017	05/03/2024
81725W-AJ-2	SENSATA TECHNOLOGIES BV		D	1	3.C FE	254,980	108.3750	264,435	244,000	250,932	0	(1,675)	0	0	5.000	4.173	AO	3,050	12,200	06/27/2019	10/01/2025
81728U-AA-2	SENSATA TECH INC			1	3.C FE	724,825	105.8750	763,359	721,000	724,196	0	(337)	0	0	4.375	4.308	FA	11,917	31,544	02/24/2020	02/15/2030
817826-AG-5	7-ELEVEN INC			1	2.B FE	2,072,034	92.9900	1,934,200	2,080,000	2,072,187	0	153	0	0	2.800	2.819	FA	22,811	29,120	01/27/2021	02/10/2051
817826-AG-5	7-ELEVEN INC	SD		1	2.B FE	702,300	92.9900	655,582	705,000	702,352	0	52	0	0	2.800	2.819	FA	7,732	9,870	01/27/2021	02/10/2051
82028K-AY-7	SHAW COMMUNICATIONS INC			1	2.B FE	380,320	86.3690	431,843	395,664	394,856	0	96	0	2,734	4.400	4.435	MN	2,862	17,846	10/30/2018	11/02/2028
82028K-AZ-4	SHAW COMMUNICATIONS INC			1	2.B FE	75,548	80.8290	80,829	79,133	78,829	0	32	0	546	3.300	3.356	JD	157	2,660	12/05/2019	12/10/2029
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,054,820	106.3480	2,126,960	2,000,000	2,024,950	0	(6,977)	0	0	3.250	2.858	MN	9,028	65,000	06/27/2017	05/11/2025
822582-BY-7	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,796,625	112.8410	2,036,775	1,805,000	1,797,512	0	181	0	0	3.750	3.776	MS	20,494	67,688	09/07/2016	09/12/2046
822582-BY-7	SHELL INTERNATIONAL FIN	SD	D	1	1.D FE	99,536	112.8410	112,841	100,000	99,585	0	10	0	0	3.750	3.776	MS	1,135	3,750	09/07/2016	09/12/2046
824348-AV-8	SHERWIN-WILLIAMS CO			1	2.B FE	858,693	104.4280	898,080	860,000	859,522	0	187	0	0	3.125	3.149	JD	2,240	26,875	05/02/2017	06/01/2024
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	64,784	105.0720	68,297	65,000	64,829	0	20	0	0	2.950	2.989	FA	724	1,918	08/12/2019	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS CO	SD		1	2.B FE	284,051	105.0720	299,456	285,000	284,248	0	87	0	0	2.950	2.989	FA	3,176	8,408	08/12/2019	08/15/2029
82481L-AC-3	SHIRE ACQ INV IRELAND DA		D	1	2.B FE	1,839,761	102.8600	1,892,631	1,840,000	1,839,936	0	35	0	0	2.875	2.877	MS	14,401	52,900	09/19/2016	09/23/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAT		D	1	1.E FE	811,898	105.7320	792,989	750,000	806,435	0	(5,463)	0	0	3.250	0.997	MN	2,302	12,188	08/27/2021	05/27/2025
82620K-AQ-6	SIEMENS FINANCIERINGSMAT		D		1.E FE	5,509,360	100.0970	5,505,313	5,500,000	5,500,363	0	(1,224)	0	0	0.821	1.141	MJSD	2,007	42,993	03/22/2017	03/16/2022
82873M-AA-1	SIMMONS FOOD INC/SIMMONS			1	4.C FE	1,674,715	98.2500	1,631,933	1,661,000	1,631,933	(41,593)	(1,189)	0	0	4.625	4.424	MS	25,607	37,984	08/10/2021	03/01/2029
828807-CV-7	SIMON PROPERTY GROUP LP			1	1.G FE	2,577,417	106.5980	2,784,345	2,612,000	2,591,864	0	5,036	0	0	3.500	3.727	MS	30,473	91,420	01/15/2019	09/01/2025
828807-DD-6	SIMON PROPERTY GROUP LP			1	1.G FE	39,928	102.2400	40,896	40,000	39,980	0	14	0	0	2.750	2.786	JD	92	1,100	11/30/2017	06/01/2023
828807-DD-6	SIMON PROPERTY GROUP LP	SD		1	1.G FE	99,819	102.2400	102,240	100,000	99,950	0	34	0	0	2.750	2.786	JD	229	2,750	11/30/2017	06/01/2023
828807-DG-9	SIMON PROPERTY GROUP LP			1	1.G FE	751,710	101.7210	762,911	750,000	751,009	0	(395)	0	0	2.000	1.944	MS	4,500	15,000	03/12/2020	09/13/2024
82967N-BC-1	SIRIUS XM RADIO INC			1	3.C FE	500,000	107.7500	538,750	500,000	500,000	0	0	0	0	5.500	5.500	JJ	13,750	27,500	06/05/2019	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1	3.C FE	624,403	100.2500	606,513	605,000	605,637	(16,588)	(2,197)	0	0	4.125	3.599	JJ	12,478	17,405	02/10/2021	07/01/2030
842400-GU-1	SOUTHERN CAL EDISON			1	1.G FE	1,135,920	98.8030	1,081,887	1,095,000	1,131,857	0	(4,063)	0	0	2.250	1.805	JD	2,053	24,638	01/05/2021	06/01/2030
842400-GU-1	SOUTHERN CAL EDISON	SD		1	1.G FE	430,509	98.8030	410,030	415,000	428,969	0	(1,540)	0	0	2.250	1.805	JD	778	9,338	01/05/2021	06/01/2030
845467-AT-6	SOUTHWESTERN ENERGY CO			1	3.B FE	385,000	105.2500	405,213	385,000	385,000	0	0	0	0	4.750	4.750	FA	457	0	12/08/2021	02/01/2032
845743-BP-7	SOUTHWESTERN PUBLIC SERV			1	1.G FE	1,354,023	103.9150	1,402,854	1,350,000	1,351,065	0	(519)	0	0	3.300	3.258	JD	1,980	44,550	09/09/2015	06/15/2024
84749A-AA-5	SPECIALTY BUILDING PRODU			1	4.C FE	645,560	104.6250	673,785	644,000	645,190	0	(370)	0	0	6.375	6.299	MS	10,378	41,055	01/11/2021	09/30/2026
84756N-AG-4	SPECTRA ENERGY PARTNERS			1	2.A FE	824,472	114.7760	1,032,983	900,000	831,515	0	1,525	0	0	4.500	5.061	MS	11,925	40,500	12/08/2016	03/15/2045
84756N-AG-4	SPECTRA ENERGY PARTNERS	SD		1	2.A FE	91,608	114.7760	114,776	100,000	92,391	0	169	0	0	4.500	5.061	MS	1,325	4,500	12/08/2016	03/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84858*-AA-5	SPIRIT AIRLINES 2017-1 CLASS C				3.B PL	3,000,000	103.5450	3,106,361	3,000,000	3,000,000	0	0	0	0	5.110	5.110	FA	57,913	153,300	05/10/2018	02/15/2023
84858@-AA-3	SPIRIT AIRLINES 2015-1				3.A PL	1,762,000	101.6750	1,791,514	1,762,000	1,762,000	0	0	0	0	4.930	4.930	AO	21,717	86,867	05/10/2018	04/01/2023
85207U-AJ-4	SPRINT CORP			1	3.A FE	400,775	115.1250	472,013	410,000	403,744	0	1,695	0	0	7.625	8.189	FA	11,810	31,263	03/19/2020	02/15/2025
853254-BJ-8	STANDARD CHARTERED PLC		D	2	1.G FE	285,000	103.0470	293,683	285,000	285,000	0	0	0	0	3.885	3.885	MS	3,260	11,072	03/12/2018	03/15/2024
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	2,172,580	108.5920	2,171,842	2,000,000	2,169,082	0	(3,498)	0	0	3.310	2.199	FA	25,009	0	10/20/2021	08/15/2030
85434V-AC-2	STANFORD HEALTH CARE			1	1.D FE	2,750,000	104.3350	2,869,204	2,750,000	2,750,000	0	0	0	0	3.027	3.027	FA	31,447	24,279	04/21/2021	08/15/2051
855244-AV-1	STARBUCKS CORP			1	2.A FE	746,933	100.7550	755,666	750,000	747,681	0	419	0	0	2.000	2.063	MS	4,542	15,000	03/10/2020	03/12/2027
857477-AT-0	STATE STREET CORP				1.F FE	734,015	107.7490	791,954	735,000	734,602	0	101	0	0	3.550	3.566	FA	9,640	26,093	08/13/2015	08/18/2025
857477-AZ-6	STATE STREET CORP			2	1.F FE	425,000	100.7290	428,097	425,000	425,000	0	0	0	0	2.653	2.653	MN	1,441	11,275	05/10/2017	05/15/2023
857477-BD-4	STATE STREET CORP			2	1.E FE	830,708	113.7200	852,900	750,000	811,514	0	(7,939)	0	0	4.141	2.828	JD	2,416	31,058	07/10/2019	12/03/2029
857477-BQ-5	STATE STREET CORP			2	1.E FE	2,000,000	100.1070	2,002,146	2,000,000	2,000,000	0	0	0	0	1.684	1.684	MN	4,023	0	11/15/2021	11/18/2027
863667-AJ-0	STRYKER CORP			1	2.A FE	504,359	129.0190	657,999	510,000	504,933	0	111	0	0	4.625	4.694	MS	6,945	23,588	03/03/2016	03/15/2046
863667-AJ-0	STRYKER CORP		SD	1	2.A FE	19,779	129.0190	25,804	20,000	19,801	0	4	0	0	4.625	4.694	MS	272	925	03/03/2016	03/15/2046
863667-AN-1	STRYKER CORP			1	2.A FE	476,870	107.2550	514,824	480,000	478,551	0	314	0	0	3.500	3.578	MS	4,947	16,800	03/03/2016	03/15/2026
863667-AN-1	STRYKER CORP		SD	1	2.A FE	49,674	107.2550	53,628	50,000	49,849	0	33	0	0	3.500	3.578	MS	515	1,750	03/03/2016	03/15/2026
86562M-AM-2	SUMITOMO MITSUI FINL GRP		D		1.G FE	365,000	100.0500	365,182	365,000	365,000	0	0	0	0	2.846	2.846	JJ	4,905	10,388	01/05/2017	01/11/2022
86562M-AX-8	SUMITOMO MITSUI FINL GRP		D		1.G FE	200,000	102.2910	204,582	200,000	200,000	0	0	0	0	3.102	3.102	JJ	2,826	6,204	01/09/2018	01/17/2023
86562M-AX-8	SUMITOMO MITSUI FINL GRP		SD		1.G FE	3,260,000	102.2910	3,334,693	3,260,000	3,260,000	0	0	0	0	3.102	3.102	JJ	46,068	101,125	01/09/2018	01/17/2023
86562M-BM-1	SUMITOMO MITSUI FINL GRP		D		1.G FE	545,000	103.2410	562,665	545,000	545,000	0	0	0	0	2.696	2.696	JJ	6,734	14,693	07/08/2019	07/16/2024
86562M-BM-1	SUMITOMO MITSUI FINL GRP		SD		1.G FE	4,945,000	103.2410	5,105,277	4,945,000	4,945,000	0	0	0	0	2.696	2.696	JJ	61,104	133,317	07/08/2019	07/16/2024
86563V-AV-1	SUMITOMO MITSUI TR BK LT		D		1.F FE	2,369,431	99.1620	2,350,137	2,370,000	2,369,516	0	84	0	0	1.550	1.555	MS	9,796	18,368	03/18/2021	03/25/2026
86563V-AV-1	SUMITOMO MITSUI TR BK LT		SD		1.F FE	754,819	99.1620	748,672	755,000	754,846	0	27	0	0	1.550	1.555	MS	3,121	5,851	03/18/2021	03/25/2026
86614W-AE-6	SUMMIT MID HLDS LLC / FI			1	4.A FE	606,785	102.7500	628,830	612,000	606,911	0	126	0	0	8.500	8.696	AO	8,526	0	11/12/2021	10/15/2026
867229-AE-6	SUNCOR ENERGY INC		A	1	2.A FE	1,299,950	136.9840	1,417,779	1,035,000	1,258,345	0	(8,906)	0	0	6.500	4.614	JD	2,990	67,275	11/09/2016	06/15/2038
867229-AE-6	SUNCOR ENERGY INC		SD	1	2.A FE	56,520	136.9840	61,643	45,000	54,711	0	(387)	0	0	6.500	4.614	JD	130	2,925	11/09/2016	06/15/2038
86787E-BC-0	TRUIST BANK			1	1.F FE	524,565	104.5310	522,656	500,000	523,464	0	(1,101)	0	0	3.200	1.005	AO	4,000	0	11/22/2021	04/01/2024
87020P-AL-1	SWEDBANK AB		D		1.D FE	769,908	99.3570	765,047	770,000	769,946	0	31	0	0	0.600	0.604	MS	1,232	4,620	09/17/2020	09/25/2023
87157D-AG-4	SYNAPTICS INC			1	3.C FE	768,000	101.8750	782,400	768,000	768,000	0	0	0	0	4.000	4.000	JD	1,365	23,381	03/09/2021	06/15/2029
87166B-AA-0	SYNEOS HEALTH INC			1	4.B FE	551,975	98.6250	545,396	553,000	545,396	(6,625)	47	0	0	3.625	3.654	JJ	9,244	8,699	08/31/2021	01/15/2029
87264A-AV-7	T-MOBILE USA INC			1	3.A FE	581,000	105.2500	611,503	581,000	581,000	0	0	0	0	4.750	4.750	FA	11,499	27,598	01/22/2018	02/01/2028
87264A-BX-2	T-MOBILE USA INC		SD	1	2.C FE	419,958	96.9870	407,347	420,000	419,964	0	5	0	0	2.250	2.251	MN	1,208	9,896	10/19/2020	11/15/2031
87264A-BX-2	T-MOBILE USA INC			1	2.C FE	319,968	96.9870	310,359	320,000	319,973	0	4	0	0	2.250	2.251	MN	920	7,540	10/19/2020	11/15/2031
87264A-CA-1	T-MOBILE USA INC			1	2.C FE	2,648,602	99.2410	2,560,418	2,580,000	2,637,190	0	(9,040)	0	0	2.050	1.658	FA	19,981	60,383	09/22/2020	02/15/2028
87264A-CA-1	T-MOBILE USA INC		SD	1	2.C FE	400,370	99.2410	387,040	390,000	398,645	0	(1,367)	0	0	2.050	1.658	FA	3,020	9,128	09/22/2020	02/15/2028
87264A-CM-5	T-MOBILE USA INC			1	2.C FE	1,573,394	99.8260	1,572,258	1,575,000	1,573,463	0	69	0	0	3.400	3.405	AO	20,528	0	08/10/2021	10/15/2052
87264A-CM-5	T-MOBILE USA INC		SD	1	2.C FE	259,735	99.8260	259,547	260,000	259,746	0	11	0	0	3.400	3.405	AO	3,389	0	08/10/2021	10/15/2052
87264A-CP-8	T-MOBILE USA INC			1	2.C FE	269,163	100.6310	271,705	270,000	269,170	0	7	0	0	2.700	2.734	MS	506	0	12/01/2021	03/15/2032
87264A-CP-8	T-MOBILE USA INC		SD	1	2.C FE	762,629	100.6310	769,830	765,000	762,647	0	19	0	0	2.700	2.734	MS	1,434	0	12/01/2021	03/15/2032
874060-AT-3	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,883,046	105.7150	5,164,192	4,885,000	4,884,206	0	392	0	0	4.400	4.409	MN	20,897	214,940	11/19/2018	11/26/2023
874060-AX-4	TAKEDA PHARMACEUTICAL		D	1	2.B FE	1,395,488	97.4750	1,389,017	1,425,000	1,395,706	0	218	0	0	2.050	2.325	MS	7,384	0	12/03/2021	03/31/2030
874060-AX-4	TAKEDA PHARMACEUTICAL		SD	1	2.B FE	2,193,610	97.4750	2,183,438	2,240,000	2,193,952	0	342	0	0	2.050	2.325	MS	11,608	0	12/03/2021	03/31/2030
87470L-AJ-0	TALLGRASS NRG PRTNR/FIN			1	3.C FE	825,099	100.0000	825,000	825,000	825,000	(96)	(3)	0	0	6.000	5.998	JD	138	50,600	03/03/2021	12/31/2030
87470L-AK-7	TALLGRASS NRG PRTNR/FIN			1	3.C FE	350,000	99.0000	346,500	350,000	346,500	(3,500)	0	0	0	6.000	6.000	MS	7,758	0	08/11/2021	09/01/2031
875127-BJ-0	TAMPA ELECTRIC CO			1	1.G FE	374,164	109.9730	412,397	375,000	374,176	0	12	0	0	3.450	3.462	MS	3,809	6,361	03/15/2021	03/15/2051
875127-BJ-0	TAMPA ELECTRIC CO		SD	1	1.G FE	204,543	109.9730	225,444	205,000	204,549	0	6	0	0	3.450	3.462	MS	2,082	3,477	03/15/2021	03/15/2051
87612E-BH-8	TARGET CORP			1	1.F FE	4,999,500	109.7760	5,488,785	5,000,000	4,999,679	0	38	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019	04/15/2029
87656X-B@-9	TATE & LYLE PLC		D		2.C	3,000,000	104.1920	3,125,746	3,000,000	3,000,000	0	0	0	0	3.310	3.310	MN	11,585	99,300	11/19/2019	11/19/2029
87938W-AT-0	TELEFONICA EMISIONES SAU		D	1	2.C FE	815,000	110.0440	896,861	815,000	815,000	0	0	0	0	4.103	4.103	MS	10,496	33,439	03/01/2017	03/08/2027
87952V-AM-8	TELESAT CANADA/TELESAT L		A	1	5.A FE	821,745	77.2500	639,630	828,000	639,630	(180,463)	(660)	0	0	6.500	6.498	AO	11,362	52,455	08/12/2021	10/15/2027
87952V-AR-7	TELESAT CANADA/TELESAT L		A	1	4.A FE	259,255	93.5000	255,255	273,000	255,255	(4,871)	871	0	0	5.625	6.765	JD	1,280	9,128	09/07/2021	12/06/2026
87971M-BC-6	TELUS CORP			1	2.A FE	928,248	83.9160	1,006,995	949,592	964,037	0	(3,214)	0	6,533	3.750	3.335	MS	11,024	35,570	02/13/2019	03/10/2026
88047P-AA-2	TEAM HEALTH HOLDINGS INC			1	5.C FE	834,058	94.0000	818,740	871,000	818,718	(19,078)	3,739	0	0	6.375	7.789	FA	23,136	14,949	10/01/2021	02/01/2025
88104L-AG-8	TERRAFORM POWER OPERATIN			1	3.C FE	749,819	104.5000	733,590	702,000	733,590	(8,792)	(7,267)	0	0	4.750	3.486	JJ	15,376	33,345	12/21/2020	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882384-AD-2	TEXAS EASTERN TRANSMISSI			1	1.G FE	99,481	107.6670	107,667	100,000	99,666	0	49	0	0	3.500	3.562	JJ	1,614	3,500	01/04/2018	01/15/2028
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	3,461,436	98.2150	3,241,088	3,300,000	3,438,286	0	(16,174)	0	0	1.750	1.205	MN	9,144	57,750	07/22/2020	05/04/2030
883556-CK-6	THERMO FISHER SCIENTIFIC			1	2.A FE	119,942	99.4600	119,352	120,000	119,946	0	4	0	0	1.750	1.757	AO	747	0	08/09/2021	10/15/2028
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	993,211	98.6720	991,658	1,005,000	993,594	0	383	0	0	2.000	2.129	AO	7,147	0	08/09/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC	SD		1	2.A FE	143,299	98.6720	143,075	145,000	143,354	0	55	0	0	2.000	2.129	AO	1,031	0	08/09/2021	10/15/2031
88579Y-BB-6	3M COMPANY			1	1.E FE	788,085	104.3540	782,658	750,000	785,995	0	(2,090)	0	0	3.250	0.867	FA	9,276	0	11/16/2021	02/14/2024
89114Q-C4-8	TORONTO-DOMINION BANK		A		1.C FE	614,164	104.1010	640,222	615,000	614,725	0	170	0	0	3.500	3.530	JJ	9,686	21,525	07/12/2018	07/19/2023
89114Q-C4-8	TORONTO-DOMINION BANK	SD	A		1.C FE	1,482,980	104.1010	1,545,901	1,485,000	1,484,336	0	410	0	0	3.500	3.530	JJ	23,389	51,975	07/12/2018	07/19/2023
89114Q-CA-4	TORONTO-DOMINION BANK	SD	A		1.E FE	1,176,176	103.6840	1,140,528	1,100,000	1,149,091	0	(19,846)	0	0	2.650	0.798	JD	1,538	29,150	08/17/2020	06/12/2024
89114Q-CK-2	TORONTO-DOMINION BANK	SD	A	1	1.E FE	991,950	97.0160	970,162	1,000,000	992,631	0	681	0	0	0.750	0.953	MS	2,292	3,750	08/24/2021	09/11/2025
891160-K5-1	TORONTO-DOMINION BANK			1	1.D FE	467,203	79.4140	476,482	474,796	474,633	0	819	0	3,284	1.994	2.168	MS	2,594	9,461	08/10/2017	03/23/2022
891160-NR-0	TORONTO-DOMINION BANK		A		1.A FE	2,365,313	100.0900	2,352,113	2,350,000	2,350,167	0	(3,507)	0	0	2.500	2.347	JJ	26,601	58,750	06/22/2017	01/18/2022
89117F-A3-3	TORONTO-DOMINION BANK			1	1.E FE	400,712	77.8490	389,246	395,664	398,579	0	(136)	0	(1,997)	1.888	1.762	MS	2,354	3,732	08/16/2021	03/08/2028
89117F-VY-2	TORONTO-DOMINION BANK	SD		1	1.E FE	1,650,202	79.3530	1,587,070	1,582,654	1,635,062	0	(15,140)	0	0	1.943	0.890	MS	9,267	30,884	01/21/2021	03/13/2025
892329-BK-8	TOYOTA CREDIT CANADA INC				1.E FE	188,970	79.9450	199,864	197,832	198,114	0	(82)	0	1,367	2.110	2.063	FA	1,464	4,188	02/20/2020	02/26/2025
89352H-AL-3	TRANSCANADA PIPELINES		A	1	2.A FE	977,904	124.3220	1,118,895	900,000	969,074	0	(1,918)	0	0	5.000	4.439	AO	9,375	45,000	12/08/2016	10/16/2043
89352H-AL-3	TRANSCANADA PIPELINES	SD	A	1	2.A FE	108,656	124.3220	124,322	100,000	107,675	0	(213)	0	0	5.000	4.439	AO	1,042	5,000	12/08/2016	10/16/2043
89353Z-CH-9	TRANSCANADA PIPELINES			1	2.A FE	408,537	79.2610	396,305	395,664	406,151	0	(351)	0	(2,035)	2.970	2.643	JD	740	5,868	08/16/2021	06/09/2031
893647-BE-6	TRANSDIGM INC			1	4.A FE	1,069,308	103.7500	1,057,213	1,019,000	1,036,127	0	(17,770)	0	0	6.250	4.348	MS	18,752	63,688	04/13/2020	03/15/2026
89400P-AE-3	TRANSURBAN FINANCE CO		D	1	2.A FE	14,804,020	108.7320	16,239,135	14,935,000	14,875,624	0	13,051	0	0	4.125	4.232	FA	254,984	616,069	10/27/2015	02/02/2026
897051-AB-4	TRONOX INC			1	4.B FE	363,255	104.2500	379,470	364,000	363,314	0	46	0	0	6.500	6.525	MN	3,943	23,660	05/15/2020	05/01/2025
897051-AC-2	TRONOX INC			1	4.C FE	734,846	99.2500	726,510	732,000	726,510	(7,962)	(374)	0	0	4.625	4.536	MS	9,968	16,928	06/25/2021	03/15/2029
89788J-AA-7	TRUIST BANK			2	1.F FE	666,867	100.6210	659,068	655,000	663,503	0	(2,703)	0	0	1.500	1.069	MS	3,029	9,825	09/22/2020	03/10/2025
89838L-AD-6	TRUSTEES OF BOSTON COLL	SD		1	1.D FE	1,500,000	100.8110	1,512,159	1,500,000	1,500,000	0	0	0	0	2.651	2.651	JJ	19,883	39,765	01/24/2017	07/01/2022
899043-AC-7	TUFTS UNIVERSITY			1	1.D FE	3,500,000	104.5230	3,658,298	3,500,000	3,500,000	0	0	0	0	3.099	3.099	FA	40,976	31,937	04/22/2021	08/15/2051
901109-AF-5	TUTOR PERINI CORP			1	4.C FE	990,726	100.5000	985,905	981,000	974,836	(13,953)	(2,684)	0	0	6.875	5.430	MN	11,241	43,209	09/08/2021	05/01/2025
902613-AA-6	UBS GROUP AG	SD	D	2	1.G FE	2,530,000	104.6380	2,647,341	2,530,000	2,530,000	0	0	0	0	3.126	3.126	FA	30,317	79,088	08/06/2019	08/13/2030
902613-AC-2	UBS GROUP AG		D	2	1.G FE	201,434	97.7680	195,537	200,000	201,103	0	(262)	0	0	1.364	1.225	JJ	1,144	2,728	09/22/2020	01/30/2027
902613-AE-8	UBS GROUP AG		D	2	1.G FE	550,000	96.7350	532,045	550,000	550,000	0	0	0	0	2.095	2.095	FA	4,481	5,761	02/02/2021	02/11/2032
902613-AE-8	UBS GROUP AG	SD	D	2	1.G FE	260,000	96.7350	251,512	260,000	260,000	0	0	0	0	2.095	2.095	FA	2,118	2,724	02/02/2021	02/11/2032
902613-AH-1	UBS GROUP AG		D	2	1.G FE	210,000	97.5430	204,839	210,000	210,000	0	0	0	0	1.494	1.494	FA	1,229	0	08/03/2021	08/10/2027
902674-YH-7	UBS AG LONDON		D		1.D FE	204,209	97.4120	199,695	205,000	204,298	0	90	0	0	1.250	1.330	JD	214	1,281	05/24/2021	06/01/2026
902674-YK-0	UBS AG LONDON		D		1.D FE	1,999,285	98.4550	1,969,102	2,000,000	1,999,378	0	93	0	0	0.700	0.712	FA	5,522	0	08/04/2021	08/09/2024
90352J-AA-1	UBS GROUP FUNDING SWITZE		D	2	1.G FE	199,996	100.9370	201,873	200,000	199,997	0	1	0	0	3.491	3.492	MN	737	6,982	03/16/2017	05/23/2023
90352J-AA-1	UBS GROUP FUNDING SWITZE	SD	D	2	1.G FE	199,996	100.9370	201,873	200,000	199,997	0	1	0	0	3.491	3.492	MN	737	6,982	03/16/2017	05/23/2023
90352J-AE-3	UBS GROUP FUNDING SWITZE		D	2	1.G FE	200,000	101.1470	202,295	200,000	200,000	0	0	0	0	2.859	2.859	FA	2,160	5,718	08/07/2017	08/15/2023
90473L-AA-0	UNIFRAX ESCROW ISS CORP			1	4.B FE	211,000	100.7500	212,583	211,000	211,000	0	0	0	0	5.250	5.250	MS	2,800	0	09/15/2021	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISS CORP			1	5.A FE	573,290	101.1250	572,368	566,000	568,734	(4,241)	(316)	0	0	7.500	7.187	MS	10,730	0	09/15/2021	09/30/2029
907818-EF-1	UNION PACIFIC CORP			1	2.A FE	1,209,326	118.2140	1,436,304	1,215,000	1,209,988	0	122	0	0	4.050	4.077	MN	6,288	49,208	10/26/2015	11/15/2045
907818-EF-1	UNION PACIFIC CORP	SD		1	2.A FE	34,837	118.2140	41,375	35,000	34,856	0	4	0	0	4.050	4.077	MN	181	1,418	10/26/2015	11/15/2045
907818-EP-9	UNION PACIFIC CORP			1	2.A FE	986,080	106.1560	1,061,557	1,000,000	992,120	0	1,349	0	0	3.000	3.163	AO	6,333	30,000	03/29/2017	04/15/2027
907818-EU-8	UNION PACIFIC CORP			1	1.G FE	1,628,517	103.5590	1,688,012	1,630,000	1,629,547	0	302	0	0	3.500	3.520	JD	3,645	57,050	06/05/2018	06/08/2023
907818-EV-6	UNION PACIFIC CORP			1	2.A FE	4,824,298	118.9480	4,403,451	3,702,000	4,749,121	0	(52,942)	0	0	4.375	2.277	MS	49,938	161,963	07/23/2020	09/10/2038
907818-EZ-7	UNION PACIFIC CORP			1	1.G FE	3,748,350	100.3920	3,764,700	3,750,000	3,749,908	0	548	0	0	2.950	2.965	MS	36,875	110,625	02/11/2019	03/01/2022
907818-FD-5	UNION PACIFIC CORP			1	2.A FE	9,972	110.4990	11,050	10,000	9,974	0	1	0	0	3.550	3.570	FA	134	355	07/29/2019	08/15/2039
90932L-AG-2	UNITED AIRLINES INC			1	3.B FE	301,000	104.0000	313,040	301,000	301,000	0	0	0	0	4.375	4.375	AO	2,780	6,365	04/14/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC			1	3.B FE	301,000	103.2500	310,783	301,000	301,000	0	0	0	0	4.625	4.625	AO	2,939	6,729	04/14/2021	04/15/2029
910637-V*-5	UNITED ILLUMINATING CO/THE			2	1.G	4,200,000	96.5210	4,053,897	4,200,000	4,200,000	0	0	0	0	2.020	2.020	JD	7,070	84,870	09/22/2020	12/01/2030
911312-BR-6	UNITED PARCEL SERVICE			1	1.G FE	998,820	109.1920	1,091,919	1,000,000	999,111	0	107	0	0	3.400	3.414	MS	10,011	34,000	03/13/2019	03/15/2029
911312-BY-1	UNITED PARCEL SERVICE			1	1.G FE	1,125,740	117.5970	1,328,848	1,130,000	1,126,371	0	356	0	0	4.450	4.497	AO	12,571	50,285	03/19/2020	04/01/2030
911312-BY-1	UNITED PARCEL SERVICE	SD		1	1.G FE	348,681	117.5970	411,590	350,000	348,876	0	110	0	0	4.450	4.497	AO	3,894	15,575	03/19/2020	04/01/2030
91159H-HU-7	US BANCORP			2	1.E FE	173,856	109.3340	164,002	150,000	167,960	0	(4,650)	0	0	3.950	0.744	MN	724	5,925	09/22/2020	11/17/2025
91159H-HV-5	US BANCORP			2	1.E FE	12,237,258	104.8230	12,788,382	12,200,000	12,220,181	0	(9,873)	0	0	3.375	3.285	FA	166,988	411,750	03/09/2020	02/05/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913017-BT-5	UNITED TECHNOLOGIES CORP			1	2.A FE	3,310,808	125.6410	4,083,320	3,250,000	3,301,836	0	(1,546)	0	0	4.500	4.381	JD	12,188	146,250	06/08/2015	06/01/2042
913017-CH-0	UNITED TECHNOLOGIES CORP			1	2.A FE	419,080	104.1390	416,556	400,000	418,816	0	(264)	0	0	2.650	1.582	MN	1,767	0	12/03/2021	11/01/2026
913017-DD-8	UNITED TECHNOLOGIES CORP			1	2.A FE	1,078,164	108.3370	1,170,036	1,080,000	1,078,986	0	255	0	0	3.950	3.978	FA	15,998	42,660	08/13/2018	08/16/2025
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	998,960	108.9280	1,089,284	1,000,000	999,447	0	99	0	0	3.450	3.462	JJ	15,908	34,500	12/15/2016	01/15/2027
91324P-DJ-8	UNITEDHEALTH GROUP INC			1	1.F FE	254,873	103.7420	264,541	255,000	254,960	0	26	0	0	3.500	3.511	JD	397	8,925	06/14/2018	06/15/2023
91324P-DJ-8	UNITEDHEALTH GROUP INC	SD		1	1.F FE	1,474,263	103.7420	1,530,187	1,475,000	1,474,770	0	151	0	0	3.500	3.511	JD	2,294	51,625	06/14/2018	06/15/2023
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	1,498,710	105.2170	1,578,254	1,500,000	1,499,423	0	257	0	0	3.500	3.519	FA	19,833	52,500	12/21/2018	02/15/2024
91324P-DR-0	UNITEDHEALTH GROUP INC			1	1.F FE	481,656	103.3330	480,498	465,000	475,000	0	(3,710)	0	0	2.375	1.535	FA	4,172	11,044	03/09/2020	08/15/2024
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	8,811,913	105.8820	8,163,471	7,710,000	8,644,842	0	(116,420)	0	0	2.875	1.205	FA	83,739	221,663	07/21/2020	08/15/2029
91862@-AA-2	VC 3 LS 2021 LP				1.G PL	6,642,796	98.8500	6,566,404	6,642,796	6,642,796	0	0	0	0	3.500	3.500	MON	10,333	0	10/01/2021	04/01/2027
9226AL-AA-2	VENATOR FIN SARL/VENATOR		D	1	4.B FE	363,059	109.0000	401,120	368,000	364,437	0	814	0	0	9.500	9.833	JJ	17,480	38,747	05/18/2020	07/01/2025
9226AP-AA-3	VENATOR FIN SARL/VENATOR		D	1	5.A FE	608,114	95.7500	605,140	632,000	600,887	(9,065)	2,270	0	0	5.750	6.843	JJ	16,757	14,634	11/03/2021	07/15/2025
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	10,959,240	116.6600	12,599,248	10,800,000	11,056,309	0	210	0	0	4.400	4.079	MN	79,200	402,600	07/07/2021	11/01/2034
92343V-EN-0	VERIZON COMMUNICATIONS			1	2.A FE	1,420,912	106.4970	1,522,911	1,430,000	1,423,939	0	1,779	0	0	3.376	3.518	FA	18,238	48,277	03/23/2020	02/15/2025
92343V-EU-4	VERIZON COMMUNICATIONS			1	2.A FE	7,372,000	112.2100	8,272,129	7,372,000	7,372,000	0	0	0	0	4.016	4.016	JD	23,027	296,060	02/28/2019	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS			1	2.A FE	7,194,463	105.6490	6,692,870	6,335,000	7,070,328	0	(86,604)	0	0	3.150	1.581	MS	54,877	199,553	07/21/2020	03/22/2030
92343V-FF-6	VERIZON COMMUNICATIONS			1	2.A FE	539,730	105.5060	569,731	540,000	539,794	0	36	0	0	3.000	3.008	MS	4,455	16,200	03/17/2020	03/22/2027
92343V-FF-6	VERIZON COMMUNICATIONS	SD		1	2.A FE	154,923	105.5060	163,534	155,000	154,941	0	10	0	0	3.000	3.008	MS	1,279	4,650	03/17/2020	03/22/2027
92343V-FG-4	VERIZON COMMUNICATIONS			1	2.A FE	404,569	78.5560	392,779	395,664	402,322	0	(231)	0	(2,016)	2.500	2.272	MN	1,247	4,994	08/16/2021	05/16/2030
92343V-FU-3	VERIZON COMMUNICATIONS			1	2.A FE	64,831	95.0140	61,759	65,000	64,835	0	4	0	0	2.875	2.888	MN	213	1,869	11/10/2020	11/20/2050
92343V-FU-3	VERIZON COMMUNICATIONS	SD		1	2.A FE	44,883	95.0140	42,756	45,000	44,886	0	3	0	0	2.875	2.888	MN	147	1,294	11/10/2020	11/20/2050
92343V-GB-4	VERIZON COMMUNICATIONS			1	2.A FE	2,046,518	107.5950	2,221,831	2,065,000	2,046,789	0	271	0	0	3.550	3.599	MS	20,160	36,654	03/11/2021	03/22/2051
92343V-GB-4	VERIZON COMMUNICATIONS	SD		1	2.A FE	416,241	107.5950	451,898	420,000	416,296	0	55	0	0	3.550	3.599	MS	4,100	7,455	03/11/2021	03/22/2051
92343V-GG-3	VERIZON COMMUNICATIONS			1	2.A FE	248,345	99.5670	248,918	250,000	248,374	0	29	0	0	1.450	1.610	MS	1,017	0	12/01/2021	03/20/2026
92343V-GH-1	VERIZON COMMUNICATIONS			1	2.A FE	2,209,746	100.1030	2,202,273	2,200,000	2,209,742	0	(4)	0	0	2.100	2.022	MS	12,705	0	12/28/2021	03/22/2028
92343V-GK-4	VERIZON COMMUNICATIONS			1	2.A FE	3,747,825	104.7770	3,929,141	3,750,000	3,747,885	0	60	0	0	3.400	3.404	MS	35,063	63,750	03/11/2021	03/22/2041
92343V-GL-2	VERIZON COMMUNICATIONS			1	2.A FE	818,016	99.0110	811,889	820,000	818,040	0	24	0	0	2.850	2.866	MS	7,660	0	09/01/2021	09/03/2041
92343V-GL-2	VERIZON COMMUNICATIONS	SD		1	2.A FE	219,468	99.0110	217,824	220,000	219,474	0	7	0	0	2.850	2.866	MS	2,055	0	09/01/2021	09/03/2041
92552V-AL-4	VIASAT INC			1	3.A FE	721,875	103.0000	721,000	700,000	714,496	0	(5,873)	0	0	5.625	4.660	AO	8,313	39,375	09/23/2020	04/15/2027
92556V-AB-2	VIATRIS INC			1	2.C FE	748,350	99.4890	746,167	750,000	748,839	0	322	0	0	1.650	1.696	JD	309	12,375	06/17/2020	06/22/2025
92564R-AB-1	VICI PROPERTIES / NOTE			2	3.B FE	112,280	106.1250	118,860	112,000	112,229	0	(33)	0	0	4.625	4.585	JD	432	5,180	03/10/2020	12/01/2029
92564R-AD-7	VICI PROPERTIES / NOTE			1	3.B FE	182,225	103.0000	190,550	185,000	182,720	0	396	0	0	3.750	4.019	FA	2,621	6,938	09/30/2020	02/15/2027
92564R-AE-5	VICI PROPERTIES / NOTE			1	3.B FE	487,143	105.7500	508,658	481,000	485,854	0	(690)	0	0	4.125	3.937	FA	7,496	19,841	01/31/2020	08/15/2030
92747#-AA-9	GSAM VINTAGE VIII SE				1.G PL	675,000	100.0000	675,000	675,000	675,000	0	0	0	0	2.760	2.760	JJ	7,297	0	12/10/2021	07/15/2026
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC		D	1	4.B FE	154,000	99.3750	153,038	154,000	153,038	(963)	0	0	0	5.000	5.000	JJ	3,551	8,427	06/01/2020	07/15/2030
92769X-AR-6	VIRGIN MEDIA SECURED FIN		D	1	3.C FE	58,000	100.5860	58,340	58,000	58,000	0	0	0	0	4.500	4.500	FA	986	2,944	06/17/2020	08/15/2030
92770Q-AA-5	DOLYA HOLDCO 18 DAC		D	1	4.B FE	1,235,952	100.3750	1,229,594	1,225,000	1,226,410	(7,995)	(1,604)	0	0	5.000	4.748	JJ	28,243	45,979	05/11/2021	07/15/2028
927804-FZ-2	VIRGINIA ELEC & POWER CO			1	2.A FE	2,104,968	109.8040	2,067,613	1,883,000	2,080,268	0	(24,700)	0	0	3.800	1.942	AO	17,889	71,554	03/10/2021	04/01/2028
927804-FZ-2	VIRGINIA ELEC & POWER CO	SD		1	2.A FE	365,547	109.8040	359,060	327,000	361,257	0	(4,289)	0	0	3.800	1.942	AO	3,107	12,426	03/10/2021	04/01/2028
92826C-AD-4	VISA INC			1	1.D FE	799,050	106.7160	800,367	750,000	783,653	0	(8,691)	0	0	3.150	1.890	JD	1,116	23,625	03/16/2020	12/14/2025
92840V-AF-9	VISTRA OPERATIONS CO LLC			1	3.B FE	1,349,418	103.5000	1,365,165	1,319,000	1,335,285	0	(6,868)	0	0	5.000	4.405	JJ	27,662	65,950	03/12/2020	07/31/2027
928563-AK-1	VMWARE INC			1	2.C FE	84,559	97.4280	82,813	85,000	84,583	0	25	0	0	1.800	1.879	FA	633	0	07/20/2021	08/15/2028
928668-BL-5	VOLKSWAGEN GROUP AMERICA			1	2.A FE	1,956,590	98.0370	1,921,517	1,960,000	1,957,323	0	666	0	0	1.250	1.286	MN	2,518	24,500	11/17/2020	11/24/2025
928668-BL-5	VOLKSWAGEN GROUP AMERICA	SD		1	2.A FE	1,781,894	98.0370	1,749,953	1,785,000	1,782,562	0	606	0	0	1.250	1.286	MN	2,293	22,313	11/17/2020	11/24/2025
92936U-AJ-8	WP CAREY INC			1	2.B FE	1,698,673	98.1490	1,683,254	1,715,000	1,698,945	0	272	0	0	2.450	2.556	FA	8,870	0	10/05/2021	02/01/2032
92936U-AJ-8	WP CAREY INC	SD		1	2.B FE	297,144	98.1490	294,447	300,000	297,192	0	48	0	0	2.450	2.556	FA	1,552	0	10/05/2021	02/01/2032
931142-DG-5	WALMART INC	SD		2	1.C FE	151,159	122.9210	147,505	120,000	149,253	0	(1,064)	0	0	4.000	2.490	AO	1,067	4,800	03/05/2020	04/11/2043
931142-EK-5	WALMART INC			1	1.C FE	1,746,714	103.9870	1,715,790	1,650,000	1,697,520	0	(33,474)	0	0	3.400	1.313	JD	779	56,100	10/27/2020	06/26/2023
931142-EK-5	WALMART INC	SD		1	1.C FE	1,439,611	103.9870	1,497,417	1,440,000	1,439,877	0	79	0	0	3.400	3.406	JD	680	48,960	06/20/2018	06/26/2023
931427-AR-9	WALGREENS BOOTS ALLIANCE			1	2.B FE	213,314	118.3150	254,377	215,000	213,479	0	33	0	0	4.650	4.699	JD	833	9,998	05/26/2016	06/01/2046
93401*-AA-8	WARBURG PINCUS LLC				1.D PL	9,000,000	100.7510	9,067,596	9,000,000	9,000,000	0	0	0	0	2.720	2.720	MS	62,560	0	09/17/2021	09/29/2031
94106L-BP-3	WASTE MANAGEMENT INC			1	2.A FE	3,471,752	94.2470	3,279,792	3,480,000	3,472,568	0	733	0	0	1.500	1.525	MS	15,370	43,210	11/05/2020	03/15/2031
94106L-BP-3	WASTE MANAGEMENT INC	SD		1	2.A FE	2,344,431	94.2470	2,214,802	2,350,000	2,344,981	0	495	0	0	1.500	1.525	MS	10,379	29,179	11/05/2020	03/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
941848-E#-6	WATERS CORPORATION				2.B	1,400,000	106.2650	1,487,714	1,400,000	1,400,000	0	0	0	0	3.310	3.310	MS	14,031	46,340	09/12/2019	09/12/2026
941848-F*-9	WATERS CORPORATION				2.B	1,900,000	108.4420	2,060,391	1,900,000	1,900,000	0	0	0	0	3.530	3.530	MS	20,307	67,070	09/12/2019	09/12/2029
949746-RW-3	WELLS FARGO & COMPANY				2.A FE	257,955	105.1340	262,834	250,000	255,805	0	(1,263)	0	0	3.000	2.429	AO	1,438	7,500	04/08/2020	04/22/2026
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	1,437,405	105.0780	1,576,166	1,500,000	1,465,568	0	6,461	0	0	3.000	3.523	AO	8,500	45,000	05/09/2017	10/23/2026
94974B-FC-9	WELLS FARGO & COMPANY				2.A FE	9,505	100.5770	9,052	9,000	9,018	0	(98)	0	0	3.500	2.388	MS	99	185	10/06/2016	03/08/2022
94974B-FC-9	WELLS FARGO & COMPANY	SD			2.A FE	25,345	100.5770	24,138	24,000	24,049	0	(261)	0	0	3.500	2.388	MS	264	491	10/06/2016	03/08/2022
95000U-2A-0	WELLS FARGO & COMPANY			2	2.A FE	5,489,109	107.5280	5,951,664	5,535,000	5,502,042	0	5,236	0	0	3.584	3.700	MN	21,491	198,374	09/20/2018	05/22/2028
95000U-2C-6	WELLS FARGO & COMPANY			1	1.E FE	18,154,068	104.9990	18,899,874	18,000,000	18,160,330	0	(3,489)	0	0	3.750	3.271	JJ	294,375	553,125	11/22/2021	01/24/2024
95000U-2G-7	WELLS FARGO & COMPANY	SD		1	2.A FE	315,000	103.9900	327,568	315,000	315,000	0	0	0	0	2.879	2.879	AO	1,537	9,069	10/24/2019	10/30/2030
95000U-2G-7	WELLS FARGO & COMPANY			1	2.A FE	1,125,000	103.9900	1,169,886	1,125,000	1,125,000	0	0	0	0	2.879	2.879	AO	5,488	32,389	10/24/2019	10/30/2030
95000U-2H-5	WELLS FARGO & COMPANY			1	1.E FE	485,000	102.4540	496,901	485,000	485,000	0	0	0	0	2.406	2.406	AO	1,977	11,669	10/24/2019	10/30/2025
95000U-2K-8	WELLS FARGO & COMPANY			1	1.E FE	165,000	101.6880	167,786	165,000	165,000	0	0	0	0	2.164	2.164	FA	1,389	3,571	02/04/2020	02/11/2026
95040Q-AM-6	WELLTOWER INC			1	2.A FE	2,015,260	102.0480	2,066,472	2,025,000	2,015,856	0	597	0	0	2.800	2.855	JD	4,725	38,745	03/16/2021	06/01/2031
95040Q-AM-6	WELLTOWER INC	SD		1	2.A FE	701,609	102.0480	719,438	705,000	701,817	0	208	0	0	2.800	2.855	JD	1,645	13,489	03/16/2021	06/01/2031
95101V-AB-5	WESLEYAN UNIVERSITY			1	1.C FE	750,000	111.0190	832,640	750,000	750,000	0	0	0	0	3.369	3.369	JJ	12,634	25,268	01/09/2020	07/01/2050
956708-AA-9	WEST VA HEALTH SYS OBL			1	1.F FE	2,050,754	132.6810	2,443,975	1,842,000	2,040,202	0	(4,144)	0	0	4.924	4.236	JD	7,558	90,700	05/06/2019	06/01/2048
960413-AY-8	WESTLAKE CHEMICAL CORP			1	2.B FE	999,284	96.7640	986,995	1,020,000	999,562	0	278	0	0	2.875	3.011	FA	10,753	0	08/05/2021	08/15/2041
960413-AY-8	WESTLAKE CHEMICAL CORP	SD		1	2.B FE	328,196	96.7640	324,160	335,000	328,287	0	91	0	0	2.875	3.011	FA	3,531	0	08/05/2021	08/15/2041
96145D-AB-1	WESTROCK CO			1	2.B FE	1,072,001	104.1830	1,119,970	1,075,000	1,073,781	0	426	0	0	3.000	3.044	MS	9,496	32,250	08/21/2017	09/15/2024
96145D-AB-1	WESTROCK CO	SD		1	2.B FE	59,833	104.1830	62,510	60,000	59,932	0	24	0	0	3.000	3.044	MS	530	1,800	08/21/2017	09/15/2024
97573*-AA-1	WINSUPPLY INC				2.B FE	5,900,000	99.7920	5,887,743	5,900,000	5,900,000	0	0	0	0	2.510	2.510	FA	58,002	0	06/29/2021	08/10/2031
976826-BM-8	WISCONSIN POWER & LIGHT			1	1.G FE	4,237,590	105.4140	4,480,095	4,250,000	4,240,382	0	1,126	0	0	3.000	3.034	JJ	63,750	127,500	06/17/2019	07/01/2029
980745-F@-7	WOODWARD INC				2.C	2,400,000	107.2510	2,574,018	2,400,000	2,400,000	0	0	0	0	4.270	4.270	MN	8,825	102,480	05/31/2018	05/30/2025
983919-AJ-0	XILINX INC	SD		1	1.G FE	64,927	103.6470	67,370	65,000	64,973	0	11	0	0	2.950	2.968	JD	160	1,918	05/24/2017	06/01/2024
98459H-AA-0	YALE-NEW HAVEN HLTH SRVC			1	1.D FE	1,783,400	92.7920	1,855,836	2,000,000	1,786,512	0	3,112	0	0	2.496	3.060	JJ	24,960	24,960	04/30/2021	07/01/2050
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH		D		1.G PL	8,900,000	101.3530	9,020,387	8,900,000	8,900,000	0	0	0	0	3.080	3.080	JJ	118,785	274,120	07/25/2017	07/25/2022
A3158#-AH-2	HOFER FINANCIAL SERVICES GMBH		D		1.G PL	7,300,000	104.5670	7,633,416	7,300,000	7,300,000	0	0	0	0	3.790	3.790	MS	73,010	276,670	09/26/2018	09/26/2023
AL0122-71-6	MERCK & CO INC			1	1.F FE	674,709	115.3550	634,455	625,350	622,379	0	1,129	0	(46,326)	0.500	0.670	NOV	514	3,192	03/07/2018	11/02/2024
AL4170-86-9	ASML HOLDING NV		B	1	1.G FE	242,765	122.3920	257,024	238,770	241,775	0	(556)	0	(18,033)	1.625	1.371	MAY	2,317	4,162	11/09/2018	05/28/2027
AM0886-71-4	AMERICAN HONDA FINANCE			1	1.G FE	666,513	115.6500	643,014	632,172	637,916	0	(2,945)	0	(47,511)	0.750	0.283	JAN	7,161	2,410	01/08/2021	01/17/2024
AM0886-71-4	AMERICAN HONDA FINANCE	SD		1	1.G FE	295,680	115.6500	300,690	295,620	295,262	0	173	0	(21,957)	0.750	0.810	JAN	2,120	2,356	11/05/2018	01/17/2024
AM2629-30-2	LAND SECURITIES CM PLC		B	1	1.D FE	257,283	137.2400	274,480	270,640	270,453	0	82	0	(2,753)	1.974	2.008	FA	2,120	5,450	01/16/2019	02/08/2024
AM2629-30-2	LAND SECURITIES CM PLC	SD	B	1	1.D FE	771,848	137.2400	823,441	811,920	811,359	0	246	0	(8,259)	1.974	2.008	FA	6,359	16,349	01/16/2019	02/08/2024
AM3441-67-3	BANK OF AMERICA CORP			1	1.G FE	2,532,210	116.8820	2,337,649	2,274,000	2,292,640	0	(9,510)	0	(170,463)	1.379	0.983	FEB	28,180	33,223	02/07/2018	02/07/2025
AM4407-39-2	UNILEVER NV		B		1.F FE	535,291	114.6110	573,054	568,500	569,010	0	(425)	0	(42,400)	0.375	0.295	FEB	1,875	2,229	02/09/2017	02/14/2023
AM6771-54-8	PFIZER INC			1	1.F FE	686,208	118.1150	673,255	648,090	649,966	0	(380)	0	(48,380)	1.000	0.941	MAR	5,345	6,792	04/04/2018	03/06/2027
AM7545-85-9	MORGAN STANLEY	SD			1.F FE	1,016,379	141.1120	1,100,671	1,055,496	1,061,572	0	(1,045)	0	(10,889)	2.625	2.503	MAR	22,621	28,305	01/16/2019	03/09/2027
AM9809-42-8	WESTFIELD AMERICA MANAGE		B	1	2.B FE	194,530	135.9340	203,902	202,980	207,995	0	(607)	0	(2,175)	2.625	2.240	MAR	4,044	5,419	06/18/2019	03/30/2029
AM9809-42-8	WESTFIELD AMERICA MANAGE	SD	B	1	2.B FE	584,998	135.9340	611,705	608,940	622,699	0	(1,671)	0	(6,490)	2.625	2.273	MAR	12,131	16,256	06/18/2019	03/30/2029
AN0014-67-9	WSO FINANCE PTY LTD		B	1	1.G FE	1,667,534	79.8170	1,596,335	1,452,600	1,655,648	0	(37,970)	0	(101,322)	4.500	1.580	MS	16,793	66,641	10/22/2020	03/31/2027
AN1290-25-2	TELSTRA CORP LTD		B		1.G FE	1,782,518	78.9260	1,578,526	1,452,600	1,671,184	0	(41,523)	0	(99,913)	4.000	1.070	AO	11,812	60,580	12/15/2020	04/19/2027
AN2610-13-6	VICINITY CENTRES TRUST		B	1	1.F FE	1,451,649	75.6290	1,489,889	1,430,811	1,448,531	0	(8,082)	0	(86,548)	3.500	2.880	AO	9,218	52,505	04/10/2019	04/26/2024
AN2901-26-1	BANK OF AMERICA CORP			1	1.G FE	1,026,605	120.1540	925,183	875,490	940,774	0	(15,666)	0	(70,165)	1.776	0.054	MAY	10,309	16,494	01/08/2021	05/04/2027
AN3465-58-9	CREDIT AGRICOLE LONDON		B		1.E FE	324,361	119.9600	359,881	341,100	339,138	0	337	0	(25,194)	1.375	1.488	MAY	3,122	4,958	04/25/2017	05/03/2027
AN5498-14-1	SWISSCOM AG		B	2	1.F FE	171,701	111.3560	167,034	164,312	169,179	0	(959)	0	(5,316)	0.375	(0.196)	MAY	361	625	10/21/2020	05/31/2027
AN5498-15-8	GOLDMAN SACHS GROUP INC			2	1.F FE	542,785	116.0010	498,806	488,910	498,387	0	(7,228)	0	(37,171)	1.375	(0.042)	MAY	4,255	7,128	01/08/2021	05/15/2024
AN5732-10-1	TOYOTA FINANCE AUSTRALIA		B		1.E FE	782,183	73.3480	733,484	726,300	726,423	0	(341)	0	(43,102)	3.100	3.055	MN	2,674	23,357	10/23/2017	05/19/2022
AN6467-97-0	APPLE INC			1	1.B FE	1,045,008	117.0680	1,018,490	989,190	1,001,090	0	(3,741)	0	(74,788)	0.875	0.500	MAY	5,264	9,274	05/03/2019	05/24/2025
AN6467-97-0	APPLE INC	SD		1	1.B FE	501,328	117.0680	503,392	488,910	499,847	0	(3,410)	0	(37,502)	0.875	0.162	MAY	2,602	4,583	05/03/2019	05/24/2025
AN7900-92-0	PROLOGIS LP	SD		1	1.G FE	656,996	141.8720	723,548	690,132	689,869	0	30	0	(7,034)	2.250	2.256	JUN	7,870	15,877	05/31/2017	06/30/2029
AN9245-96-9	COMPASS GROUP INTL BV	SD	B	1	1.G FE	477,192	115.2750	484,154	477,540	483,912	0	(2,754)	0	(36,289)	0.625	0.032	JUL	1,488	3,115	12/04/2019	07/03/2024
AN9424-82-0	TENNET HOLDING BV		B	1	1.G FE	1,033,776	121.0610	968,488	909,600	993,550	0	(5,186)	0	(35,041)	1.375	0.094	JUN	6,476	0	07/23/2021	06/26/2029
A00072-01-4	UNI OF TECHNOLOGY/SYDNEY		B		1.B FE	1,718,698	78.3790	1,645,952	1,525,230	1,715,165	0	(32,012)	0	(104,372)	3.750	1.410	JJ	25,645	59,441	10/22/2020	07/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
A00661-84-0	BP CAPITAL MARKETS PLC		B	2	1.G FE	653,164	120.8520	616,344	579,870	631,409	0	(1,986)	0	(19,770)	1.637	0.388	JUN	4,915	0	09/21/2021	06/26/2029
A00661-84-0	BP CAPITAL MARKETS PLC	SD	B	2	1.G FE	320,178	120.8520	302,129	284,250	309,514	0	(973)	0	(9,691)	1.637	0.388	JUN	2,409	0	09/21/2021	06/26/2029
A01139-36-6	DAIMLER AG		B		1.G FE	406,837	131.7700	382,134	329,730	390,835	0	(1,341)	0	(14,661)	2.125	0.843	JUL	3,494	0	09/20/2021	07/03/2037
A03138-40-8	NESTLE HOLDINGS INC			1	1.D FE	538,534	117.0370	550,074	534,390	534,204	0	52	0	(39,745)	0.875	0.885	JUL	2,139	4,855	07/11/2017	07/18/2025
A04037-72-4	JOHN DEERE FINANCIAL LTD		B		1.F FE	873,320	73.7220	810,940	798,930	798,782	0	294	0	(47,411)	3.250	3.285	JJ	11,995	27,275	07/19/2017	07/15/2022
A04073-61-2	THERMO FISHER SCIENTIFIC			1	2.A FE	1,798,398	118.8740	1,783,117	1,705,500	1,710,425	0	(1,278)	0	(127,298)	1.400	1.324	JAN	22,438	25,559	09/14/2017	01/23/2026
A04773-41-9	UNILEVER NV		B		1.F FE	348,308	121.7620	316,582	295,620	326,662	0	(4,255)	0	(24,424)	1.375	(0.010)	JUL	1,715	4,244	01/08/2021	07/31/2029
A04773-41-9	UNILEVER NV	SD	B		1.F FE	145,347	121.7620	133,939	125,070	138,067	0	(1,776)	0	(10,339)	1.375	0.004	JUL	726	1,795	09/08/2020	07/31/2029
A04788-37-5	ANGLIAN WATER SERV FIN		B	2	1.G FE	256,497	136.7190	273,438	270,640	267,790	0	731	0	(2,697)	1.625	1.930	AUG	1,735	4,508	04/08/2019	08/10/2025
A04788-37-5	ANGLIAN WATER SERV FIN	SD	B	2	1.G FE	705,367	136.7190	751,956	744,260	736,421	0	2,009	0	(7,416)	1.625	1.930	AUG	4,771	12,398	04/08/2019	08/10/2025
A08381-55-7	KIMBERLY-CLARK CORP			1	1.F FE	2,939,576	115.8730	2,838,884	2,785,650	2,780,727	0	1,953	0	(206,912)	0.625	0.693	SEP	5,533	18,176	03/07/2018	09/07/2024
A09337-06-1	GPT WHOLESALE SHOP CENTR		B	1	2.A FE	1,511,142	75.3520	1,507,039	1,452,600	1,510,314	0	(21,934)	0	(91,758)	3.993	2.310	MS	17,945	60,262	07/16/2019	09/11/2024
AP0288-61-7	GLAXOSMITHKLINE CAPITAL		B	2	1.G FE	3,560,213	118.2680	3,548,054	3,411,000	3,409,758	0	269	0	(253,700)	1.000	1.008	SEP	10,373	35,442	09/25/2017	09/12/2026
AP0301-06-3	CREDIT SUISSE GROUP AG		B	1	2.A FE	426,238	136.1440	449,276	446,556	453,646	0	(2,389)	0	(4,827)	2.125	1.520	SEP	2,868	9,705	07/08/2020	09/12/2025
AP0301-06-3	CREDIT SUISSE GROUP AG	SD	B	1	2.A FE	2,159,438	136.1440	2,314,450	2,300,440	2,324,825	0	(8,238)	0	(24,386)	2.125	1.713	SEP	14,773	49,993	07/08/2020	09/12/2025
AP0785-34-9	JOHN DEERE CASH MANAGEME		B		1.F FE	1,191,900	115.1950	1,151,952	1,137,000	1,137,000	0	0	0	(84,600)	0.500	0.500	SEP	1,682	5,891	09/14/2017	09/15/2023
AP0965-88-3	NATIONAL AUSTRALIA BANK		B		1.D FE	463,850	115.6190	450,915	443,430	442,564	0	332	0	(32,922)	0.625	0.698	SEP	797	2,858	09/11/2017	09/18/2024
AP0965-88-3	NATIONAL AUSTRALIA BANK	SD	B		1.D FE	272,561	115.6190	277,486	272,880	276,776	0	(1,397)	0	(20,737)	0.625	0.098	SEP	491	1,759	12/04/2019	09/18/2024
AP3240-21-9	TOTAL CAPITAL INTL SA		B		1.F FE	567,633	115.6780	578,392	568,500	568,613	0	(40)	0	(42,311)	0.625	0.618	OCT	866	3,624	12/18/2018	10/04/2024
AP3665-21-7	BARCLAYS PLC		B	1	2.B FE	164,927	136.6720	177,673	175,916	175,911	0	6	0	(1,793)	2.375	2.379	OCT	996	4,208	06/12/2019	10/06/2023
AP3853-58-1	RTE RESEAU DE TRANSPORT		B	1	1.F FE	234,220	127.6690	255,338	227,400	225,679	0	96	0	(16,789)	1.875	1.931	OCT	818	4,366	10/13/2017	10/23/2037
AP5376-88-8	ABN AMRO BANK NV		B		1.F FE	637,622	135.8380	679,191	676,600	675,216	0	3,032	0	(6,718)	1.375	1.853	JD	639	9,426	01/22/2019	06/07/2022
AP6709-09-5	NESTLE FINANCE INTL LTD		B	1	1.E FE	701,780	114.9220	689,534	682,200	680,510	0	849	0	(50,603)	0.375	0.497	JAN	2,439	2,718	10/20/2017	01/18/2024
AP6709-23-6	NESTLE FINANCE INTL LTD		B	1	1.E FE	462,922	121.5810	474,164	443,430	463,506	0	(2,535)	0	(34,720)	1.250	0.637	NOV	911	5,658	05/08/2019	11/02/2029
AP6709-23-6	NESTLE FINANCE INTL LTD	SD	B	1	1.E FE	308,614	121.5810	316,109	295,620	309,004	0	(1,690)	0	(23,147)	1.250	0.637	NOV	607	3,772	05/08/2019	11/02/2029
AP6908-58-0	PROCTER & GAMBLE CO/THE			1	1.D FE	593,408	120.8430	592,129	557,130	586,616	0	(3,721)	0	(43,883)	1.250	0.541	OCT	1,297	7,131	01/08/2021	10/25/2029
AP6908-58-0	PROCTER & GAMBLE CO/THE	SD		1	1.D FE	117,260	120.8430	120,843	113,700	118,307	0	(559)	0	(8,857)	1.250	0.715	OCT	265	1,455	05/29/2019	10/25/2029
AQ0768-10-3	BNP PARIBAS		B		1.G FE	613,172	120.4740	578,276	545,760	574,049	0	(4,591)	0	(42,775)	1.500	0.642	MAY	5,002	8,771	01/08/2021	05/23/2028
AQ0768-10-3	BNP PARIBAS	SD	B		1.G FE	359,261	120.4740	391,541	369,525	361,662	0	1,153	0	(26,828)	1.500	1.856	MAY	3,386	5,939	11/05/2018	05/23/2028
AQ2190-20-7	ING GROEP NV		B		1.G FE	606,128	119.3240	596,618	568,500	576,962	0	(1,463)	0	(42,949)	1.375	1.102	JAN	7,603	6,720	01/08/2021	01/11/2028
AQ2322-84-2	TELENET FINANCE LUX NOTE		D	1	3.C FE	802,250	103.0000	824,000	800,000	795,899	(4,752)	(512)	0	0	5.500	5.411	JJ	20,289	44,000	12/02/2020	03/01/2028
AQ5976-35-4	BMW FINANCE NV		B		1.F FE	286,566	114.7670	275,440	272,880	272,406	0	328	0	(20,263)	0.375	0.490	JUL	491	1,065	01/03/2018	07/10/2023
AQ5976-55-2	BMW FINANCE NV		B		1.F FE	218,264	120.1210	240,241	227,400	221,205	0	972	0	(16,387)	1.125	1.603	JAN	2,495	2,749	10/25/2018	01/10/2028
AQ6588-01-8	BANQUE FED CRED MUTUEL		B		1.E FE	356,935	116.0100	348,031	341,100	340,153	0	276	0	(25,304)	0.750	0.830	JUL	1,178	2,656	01/08/2018	07/17/2025
AQ8689-46-7	BPCE SA		B		2.A FE	223,276	115.7990	231,598	227,400	231,031	0	(1,659)	0	(17,401)	0.875	0.107	JAN	1,826	2,124	02/17/2020	01/31/2024
AQ8689-46-7	BPCE SA	SD	B		2.A FE	223,276	115.7990	231,598	227,400	231,031	0	(1,659)	0	(17,401)	0.875	0.107	JAN	1,826	2,124	02/17/2020	01/31/2024
AR1705-01-1	NOVARTIS FINANCE SA		B	1	1.E FE	3,508,865	122.2430	3,514,498	3,268,875	3,260,837	0	939	0	(242,629)	1.375	1.406	AUG	17,240	46,635	02/09/2018	08/14/2030
AR2268-11-8	AUSNET SERVICES HOLDINGS		B		1.G FE	1,746,676	79.4220	1,731,407	1,583,334	1,767,861	0	(24,934)	0	(107,200)	4.200	2.275	FA	24,034	68,675	10/21/2020	08/21/2028
AR6258-36-2	RICHEMONT INTERNATIONAL		B	1	1.E FE	253,186	117.2590	257,969	250,140	251,171	0	(254)	0	(18,706)	1.000	0.894	MAR	1,926	2,588	01/28/2019	03/26/2026
AR6258-36-2	RICHEMONT INTERNATIONAL	SD	B	1	1.E FE	287,711	117.2590	293,147	284,250	285,421	0	(289)	0	(21,257)	1.000	0.894	MAR	2,188	2,941	01/28/2019	03/26/2026
AR7570-16-1	SANOFI		B	1	1.E FE	864,054	114.6240	802,371	795,900	795,515	0	343	0	(59,196)	0.500	0.540	MAR	3,118	4,166	03/14/2018	03/21/2023
AR7769-98-7	GOLDMAN SACHS GROUP INC				1.F FE	38,237	122.7470	36,824	34,110	35,276	0	(194)	0	(2,627)	2.000	1.399	MAR	533	714	01/08/2021	03/22/2028
AR7964-55-4	LAND SECURITIES CM PLC		B	1	1.D FE	632,415	140.3660	659,721	636,004	649,819	0	(2,391)	0	(6,743)	2.375	1.937	MS	3,922	15,251	03/29/2019	03/29/2027
AR7964-55-4	LAND SECURITIES CM PLC	SD	B	1	1.D FE	2,375,443	140.3660	2,498,516	2,408,696	2,463,587	0	(9,464)	0	(25,664)	2.375	1.914	MS	14,855	57,760	12/02/2019	03/29/2027
AS1627-50-2	UBS GROUP FUNDING SWITZE		B	2	1.G FE	329,137	116.6950	338,415	329,730	328,783	0	406	0	(24,435)	1.250	1.378	APR	2,910	4,344	11/07/2018	04/17/2025
AS1627-50-2	UBS GROUP FUNDING SWITZE	SD	B	2	1.G FE	317,788	116.6950	326,746	318,360	317,445	0	392	0	(23,593)	1.250	1.378	APR	2,810	4,194	11/07/2018	04/17/2025
AS9592-33-6	JPMORGAN CHASE & CO			1	1.G FE	653,416	121.8910	658,211	613,980	626,638	0	(2,041)	0	(46,648)	1.812	1.446	JUN	6,188	11,848	01/08/2021	06/12/2029
AT0008-20-7	NESTLE SA		B		1.E FE	260,516	111.0780	255,479	251,944	256,307	0	(1,778)	0	(8,061)	0.250	(0.439)	JUN	320	627	10/21/2020	06/28/2024
AT1203-87-2	HSBC HOLDINGS PLC		B	2	1.G FE	484,647	136.2350	497,257	493,918	493,918	0	0	0	(5,037)	2.175	2.175	JUN	5,533	11,018	06/15/2018	06/27/2023
AT1203-87-2	HSBC HOLDINGS PLC	SD	B	2	1.G FE	1,248,508	136.2350	1,335,101	1,326,136	1,326,837	0	(1,343)	0	(13,635)	2.175	2.064	JUN	14,856	29,580	05/14/2020	06/27/2023
AT1554-70-4	DE VOLKSBANK NV		B		1.G FE	1,501,861	115.2200	1,382,642	1,364,400	1,384,447	0	(14,159)	0	(103,255)	0.750	(0.240)	JUN	5,327	10,739	01/08/2021	06/25/2023
AT1565-48-6	SWEDBANK AB		B		1.E FE	2,057,645	136.3740	2,127,437	2,110,992	2,108,993	0	1,945	0	(21,445)	1.625	1.722	DEC	376	34,073	06/18/2018	12/28/2022
AT1565-48-6	SWEDBANK AB	SD	B		1.E FE	598,788	136.3740	613,684	608,940	608,558	0	374	0	(6,197)	1.625	1.689	DEC	108	9,944	03/13/2019	12/28/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
AT2167-27-4	INFORMA PLC		B	1	2.C FE	1,738,760	140.5990	1,729,366	1,664,436	1,742,504	0	(2,051)	0	5,795	3.125	1.966	JUL	25,651	0	11/17/2021	07/05/2026
AT5188-90-5	BANQUE FED CRED MUTUEL		B		1.E FE	116,490	120.4580	120,458	113,700	113,039	0	99	0	(8,407)	1.375	1.469	JUL	724	1,624	07/09/2018	07/16/2028
AT5191-56-0	ABN AMRO BANK NV		B		1.F FE	648,594	114.9290	637,856	631,035	629,955	0	719	0	(46,844)	0.500	0.612	JUL	1,452	3,272	07/09/2018	07/17/2023
AT7200-16-1	PROLOGIS EURO FINANCE			1	1.G FE	647,337	122.7080	589,001	545,760	606,245	0	(9,207)	0	(45,349)	1.875	0.218	JAN	10,121	6,430	01/08/2021	01/05/2029
AT7200-16-1	PROLOGIS EURO FINANCE	SD		1	1.G FE	381,861	122.7080	355,855	329,730	363,469	0	(5,089)	0	(27,247)	1.875	0.341	JAN	6,115	6,660	10/01/2020	01/05/2029
AT7436-53-4	GOLDMAN SACHS GROUP INC				1.F FE	335,761	123.3950	308,488	284,250	312,789	0	(2,973)	0	(20,000)	2.000	0.502	NOV	950	5,779	04/23/2021	11/01/2028
AT7436-53-4	GOLDMAN SACHS GROUP INC	SD			1.F FE	174,596	123.3950	160,414	147,810	162,650	0	(1,546)	0	(10,400)	2.000	0.502	NOV	494	3,005	04/23/2021	11/01/2028
AU0000-48-2	MACQUARIE UNIVERSITY		B	2	1.C FE	2,264,468	77.4750	2,324,254	2,178,900	2,422,462	0	(32,424)	0	(149,048)	3.500	1.660	MS	24,437	79,406	03/05/2020	09/07/2028
AU1917-13-0	NATIONAL AUSTRALIA BANK		B		1.E FE	231,928	115.2750	230,549	227,400	227,396	0	2	0	(16,920)	0.625	0.626	AUG	483	1,474	08/22/2018	08/30/2023
AU2682-66-7	OPTUS FINANCE PTY LTD		B	1	1.G FE	2,842,702	75.1060	3,004,238	2,905,200	2,903,417	0	998	0	(172,214)	3.250	3.288	MS	30,517	98,449	10/19/2018	09/06/2023
AU2694-67-0	SIEMENS FINANCIERINGSMAT		B		1.E FE	157,594	115.0140	155,269	153,495	153,400	0	58	0	(11,411)	0.375	0.412	SEP	185	601	08/28/2018	09/06/2023
AU2694-73-8	SIEMENS FINANCIERINGSMAT		B		1.E FE	3,488,431	119.2860	3,578,582	3,411,000	3,398,471	0	2,189	0	(252,770)	1.000	1.067	SEP	10,934	35,640	08/29/2018	09/06/2027
AU2695-14-9	SIEMENS FINANCIERINGSMAT		B		1.E FE	306,060	123.2580	295,818	272,880	291,734	0	(2,241)	0	(21,774)	1.375	0.530	SEP	1,203	3,920	01/08/2021	09/06/2030
AU2695-14-9	SIEMENS FINANCIERINGSMAT	SD	B		1.E FE	51,846	123.2580	49,303	45,480	50,030	0	(531)	0	(3,749)	1.375	0.210	SEP	200	653	09/25/2020	09/06/2030
AU2710-20-3	HSBC FRANCE		B		1.E FE	485,880	120.4840	481,938	454,800	473,006	0	(2,739)	0	(35,322)	1.375	0.737	SEP	2,039	6,534	01/08/2021	09/04/2028
AU2710-20-3	HSBC FRANCE	SD	B		1.E FE	234,534	120.4840	240,969	227,400	235,563	0	(1,165)	0	(17,636)	1.375	0.820	SEP	1,019	3,267	05/02/2019	09/04/2028
AU2720-19-4	TOTAL CAPITAL INTL SA		B	1	1.F FE	1,754,250	117.8410	1,767,614	1,705,500	1,705,500	0	0	0	(126,900)	1.023	1.023	MAR	14,484	18,511	08/28/2018	03/04/2027
AU2720-31-9	TOTAL CAPITAL INTL SA		B	1	1.F FE	116,950	121.9400	121,940	113,700	113,700	0	0	0	(8,460)	1.491	1.491	SEP	553	1,771	08/28/2018	09/04/2030
AU2720-82-2	UNILEVER NV		B		1.F FE	347,236	115.5510	335,098	329,730	336,577	0	(2,333)	0	(25,161)	0.500	(0.186)	JAN	1,626	1,783	09/25/2020	01/06/2025
AU2720-82-2	UNILEVER NV	SD	B		1.F FE	359,209	115.5510	346,653	341,100	348,183	0	(2,413)	0	(26,028)	0.500	(0.186)	JAN	1,682	1,845	09/25/2020	01/06/2025
AU3689-77-8	ROCHE KAPITALMARKT AG		B		1.D FE	227,755	111.1320	222,263	219,082	224,248	0	(1,408)	0	(7,050)	0.250	(0.376)	SEP	148	541	10/21/2020	09/24/2025
AU5397-66-9	ABBOTT IRELAND FINANCING		B	1	1.F FE	867,119	120.6320	904,742	852,750	892,304	0	(8,329)	0	(67,422)	1.500	0.453	SEP	3,364	13,166	04/30/2020	09/27/2026
AU5732-15-4	VINCI SA		B	1	1.G FE	802,913	125.8820	755,291	682,200	749,813	0	(8,325)	0	(55,879)	1.750	0.504	SEP	3,173	12,306	01/08/2021	09/26/2030
AU5891-41-4	JT INTL FIN SERVICES BV		B	1	1.F FE	214,266	117.1130	216,660	210,345	209,451	0	238	0	(15,573)	1.125	1.242	SEP	616	2,434	09/19/2018	09/28/2025
AU8248-44-8	ANGLIAN WATER SERV FIN		B	2	1.G FE	463,604	146.8150	513,854	473,620	478,419	0	(546)	0	(4,904)	2.750	2.602	AO	2,397	13,293	01/23/2019	10/26/2029
AU8248-44-8	ANGLIAN WATER SERV FIN	SD	B	2	1.G FE	1,324,582	146.8150	1,468,154	1,353,200	1,366,911	0	(1,561)	0	(14,012)	2.750	2.602	AO	6,850	37,976	01/23/2019	10/26/2029
AU9045-32-2	VOLKSWAGEN FIN SERV AG		B		2.A FE	389,323	123.2010	369,602	341,100	365,360	0	(5,164)	0	(27,312)	2.250	0.725	OCT	1,619	7,831	01/08/2021	10/16/2026
AU9045-32-2	VOLKSWAGEN FIN SERV AG	SD	B		2.A FE	139,262	123.2010	135,521	125,070	132,473	0	(1,557)	0	(9,915)	2.250	0.979	OCT	594	2,871	09/08/2020	10/16/2026
AV0314-22-0	DIAGEO FINANCE PLC		B	2	1.G FE	3,477,718	121.4840	3,644,517	3,411,000	3,415,569	0	(809)	0	(254,184)	1.500	1.474	OCT	9,953	52,304	10/17/2018	10/22/2027
AV0735-66-3	BANQUE FED CRED MUTUEL		B		1.E FE	353,506	114.2290	342,688	328,623	346,307	0	(3,674)	0	(10,921)	1.000	(0.102)	NOV	438	3,258	10/21/2020	11/13/2026
AV2316-88-4	PROCTER & GAMBLE CO/THE			1	1.D FE	170,289	120.6300	180,945	170,550	170,139	0	57	0	(12,655)	1.200	1.237	OCT	353	2,080	10/24/2018	10/30/2028
AV2316-88-4	PROCTER & GAMBLE CO/THE	SD		1	1.D FE	158,936	120.6300	168,882	159,180	158,797	0	54	0	(11,812)	1.200	1.237	OCT	330	1,942	10/24/2018	10/30/2028
AV2317-15-5	PROCTER & GAMBLE CO/THE			1	1.D FE	3,845,780	116.0420	3,928,029	3,848,745	3,843,797	0	1,731	0	(285,878)	0.625	0.671	OCT	4,152	24,452	10/24/2018	10/30/2024
AV2317-15-5	PROCTER & GAMBLE CO/THE	SD		1	1.D FE	465,811	116.0420	475,773	466,170	465,571	0	210	0	(34,626)	0.625	0.671	OCT	503	2,962	10/24/2018	10/30/2024
AV5128-64-1	STRYKER CORP			1	2.A FE	1,408,035	124.0130	1,550,157	1,421,250	1,419,139	0	329	0	(105,566)	2.125	2.152	NOV	2,648	29,992	11/27/2018	11/30/2027
AV5772-25-7	ING GROEP NV	SD	B		1.G FE	113,537	131.8190	131,819	113,700	113,628	0	7	0	(8,454)	2.500	2.508	NOV	366	2,863	11/08/2018	11/15/2030
AV6705-74-4	APRR SA		B	1	1.G FE	500,925	123.1420	492,567	454,800	480,216	0	(3,304)	0	(35,761)	1.500	0.727	JAN	6,373	7,298	01/08/2021	01/25/2030
AV8981-18-6	HSBC HOLDINGS PLC		B	2	1.G FE	1,685,357	116.9260	1,753,885	1,705,500	1,702,320	0	1,592	0	(126,533)	1.500	1.599	DEC	1,827	25,459	11/27/2018	12/04/2024
AV9230-58-3	CREDIT AGRICOLE LONDON		B		1.E FE	113,095	115.7310	115,731	113,700	113,480	0	113	0	(8,435)	0.750	0.852	DEC	63	849	11/28/2018	12/05/2023
AV9230-58-3	CREDIT AGRICOLE LONDON	SD	B		1.E FE	339,285	115.7310	347,192	341,100	340,439	0	339	0	(25,305)	0.750	0.852	DEC	189	2,546	11/28/2018	12/05/2023
AV9848-91-3	SAP SE		B	2	1.F FE	346,957	120.7260	362,177	341,100	347,814	0	(1,097)	0	(25,982)	1.250	0.903	MAR	3,469	4,463	05/03/2019	03/10/2028
AV9848-91-3	SAP SE	SD	B	2	1.F FE	346,957	120.7260	362,177	341,100	347,814	0	(1,097)	0	(25,982)	1.250	0.903	MAR	3,469	4,463	05/03/2019	03/10/2028
AW5685-60-6	EMERSON ELECTRIC CO			1	1.F FE	1,134,215	124.9960	1,249,961	1,137,000	1,129,638	0	868	0	(83,993)	2.000	2.091	OCT	4,860	23,194	01/08/2019	10/15/2029
AW5997-74-6	BANQUE FED CRED MUTUEL		B		1.E FE	2,331,270	137.9210	2,482,575	2,435,760	2,432,712	0	1,442	0	(24,733)	2.250	2.316	DEC	2,102	53,642	01/23/2019	12/18/2023
AW5997-74-6	BANQUE FED CRED MUTUEL	SD	B		1.E FE	391,282	137.9210	413,763	405,960	405,620	0	162	0	(4,129)	2.250	2.294	DEC	350	8,940	01/23/2019	12/18/2023
AW6518-11-1	BPCE SA		B		1.F FE	510,595	136.9790	547,916	541,280	540,608	0	650	0	(5,468)	2.125	2.257	DEC	504	11,273	01/23/2019	12/16/2022
AW6617-16-0	CLARION FUNDING PLC	SD	B	1	1.G FE	797,298	144.1960	865,174	811,920	812,505	0	(74)	0	(8,288)	2.625	2.614	JJ	9,672	21,544	03/13/2019	01/18/2029
AW7468-68-8	BNP PARIBAS	SD	B	2	1.G FE	127,956	121.0930	121,093	113,700	121,365	0	(1,929)	0	(9,109)	2.125	0.447	JAN	2,263	2,555	08/10/2020	01/23/2027
AW7475-15-4	BNP PARIBAS	SD	B		1.G FE	1,828,477	143.9370	1,698,459	1,596,776	1,725,985	0	(18,820)	0	(83,672)	3.375	1.315	JAN	50,643	0	05/28/2021	01/23/2026
AW8745-19-1	UBS GROUP AG		B	2	1.G FE	456,941	111.7200	446,879	438,164	447,746	0	(4,655)	0	(14,118)	0.875	(0.173)	JAN	3,525	3,931	10/21/2020	01/30/2025
AW8986-83-7	IBM CORP			1	1.G FE	1,687,970	114.4740	1,717,114	1,705,500	1,703,409	0	1,911	0	(126,590)	0.375	0.489	JAN	5,870	6,827	01/24/2019	01/31/2023
AW8986-86-0	IBM CORP			1	1.G FE	111,858	124.6330	124,633	113,700	112,776	0	92	0	(8,384)	1.750	1.848	JAN	1,826	2,124	01/24/2019	01/31/2031
AX0035-84-7	BMW FINANCE NV		B		1.F FE	353,276	123.6900	358,700	329,730	340,984	0	(1,666)	0	(25,385)	1.500	0.954	FEB	4,458	5,240	01/08/2021	02/06/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
AX0035-84-7	BMW FINANCE NV	SD	B		1.F FE	108,076	123.6900	117,505	108,015	107,525	0	65	0	(7,996)	1.500	1.568	FEB	1,460	1,717	01/31/2019	02/06/2029
AX0765-68-2	UNITED UTILITIES WAT FIN		B	2	1.G FE	288,447	144.9480	362,370	338,300	336,561	0	144	0	(3,407)	2.625	2.689	FEB	7,859	9,067	03/18/2020	02/12/2031
AX0765-68-2	UNITED UTILITIES WAT FIN	SD	B	2	1.G FE	569,131	144.9480	652,266	608,940	638,436	0	(2,804)	0	(6,834)	2.625	1.992	FEB	14,145	16,317	05/14/2020	02/12/2031
AX2628-33-4	DNB BANK ASA		B		1.D FE	337,504	110.2300	330,690	328,623	332,601	0	(1,837)	0	(10,450)	0.050	(0.496)	MAR	131	161	10/21/2020	03/13/2024
AX3085-36-9	SIEMENS FINANCIERINGSMAT		B		1.E FE	164,436	114.9960	166,744	164,865	164,861	0	2	0	(12,267)	0.300	0.301	FEB	416	525	02/19/2019	02/28/2024
AX3085-36-9	SIEMENS FINANCIERINGSMAT	SD	B		1.E FE	113,404	114.9960	114,996	113,700	113,698	0	1	0	(8,460)	0.300	0.301	FEB	287	362	02/19/2019	02/28/2024
AX3085-38-5	SIEMENS FINANCIERINGSMAT		B		1.E FE	268,782	122.8020	270,164	250,140	260,497	0	(1,187)	0	(19,397)	1.250	0.737	FEB	2,630	3,321	01/08/2021	02/28/2031
AX3085-38-5	SIEMENS FINANCIERINGSMAT	SD	B		1.E FE	107,323	122.8020	116,662	108,015	107,690	0	33	0	(8,010)	1.250	1.285	FEB	1,136	1,434	02/19/2019	02/28/2031
AX3085-39-3	SIEMENS FINANCIERINGSMAT		B		1.E FE	22,489	130.8380	26,168	22,740	22,570	0	8	0	(1,679)	1.750	1.801	FEB	335	423	02/19/2019	02/28/2039
AX3090-30-2	OP CORPORATE BANK PLC		B		1.D FE	180,650	114.9600	183,936	181,920	181,570	0	161	0	(13,498)	0.375	0.465	FEB	578	731	02/19/2019	02/26/2024
AX3090-30-2	OP CORPORATE BANK PLC	SD	B		1.D FE	468,562	114.9600	477,083	471,855	470,947	0	417	0	(35,009)	0.375	0.465	FEB	1,498	1,895	02/19/2019	02/26/2024
AX3944-86-2	COCA-COLA CO/THE			1	1.F FE	1,547,001	119.5650	1,638,036	1,557,690	1,551,540	0	626	0	(115,398)	1.250	1.296	MAR	15,950	20,404	04/09/2019	03/08/2031
AX3944-86-2	COCA-COLA CO/THE	SD		1	1.F FE	113,614	119.5650	119,565	113,700	114,479	0	(79)	0	(8,525)	1.250	1.171	MAR	1,164	1,489	04/09/2019	03/08/2031
AX4151-80-6	COLGATE-PALMOLIVE CO			1	1.D FE	1,693,631	120.7030	1,810,542	1,705,500	1,697,160	0	623	0	(126,232)	1.375	1.419	MAR	19,339	24,575	02/26/2019	03/06/2034
AX4522-59-2	JPMORGAN CHASE & CO			1	1.G FE	2,560,708	116.9450	2,602,026	2,529,825	2,540,193	0	(2,579)	0	(189,048)	1.090	0.980	MAR	22,362	28,931	01/08/2021	03/11/2027
AX4522-59-2	JPMORGAN CHASE & CO	SD		1	1.G FE	363,872	116.9450	374,224	363,840	363,840	0	0	0	(27,072)	1.090	1.090	MAR	3,216	4,161	02/28/2019	03/11/2027
AX4989-01-5	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	1,696,814	118.5470	1,778,205	1,705,500	1,705,415	0	(19)	0	(126,908)	1.125	1.124	MAR	15,770	20,107	05/17/2019	03/07/2027
AX4989-01-5	MEDTRONIC GLOBAL HLDINGS	SD	B	1	1.G FE	523,495	118.5470	545,316	523,020	527,479	0	(870)	0	(39,331)	1.125	0.946	MAR	4,836	6,166	05/17/2019	03/07/2027
AX4989-03-1	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	394,998	129.6760	389,028	341,100	384,797	0	(2,433)	0	(28,737)	2.250	1.346	MAR	6,308	8,043	01/08/2021	03/07/2039
AX5203-39-0	HSBC HOLDINGS PLC		B	2	1.G FE	274,986	141.4500	297,045	284,172	282,907	0	201	0	(2,878)	3.000	3.088	JUL	3,807	8,639	03/05/2019	07/22/2028
AX5203-39-0	HSBC HOLDINGS PLC	SD	B	2	1.G FE	373,196	141.4500	403,132	385,662	383,946	0	272	0	(3,905)	3.000	3.088	JUL	5,167	11,725	03/05/2019	07/22/2028
AX6137-83-7	PEPSICO INC			1	1.E FE	1,665,988	118.8180	1,782,265	1,705,500	1,690,291	0	1,533	0	(125,635)	1.125	1.228	MAR	15,192	20,215	03/11/2019	03/18/2031
AX6139-41-1	MCDONALDS CORP			1	2.A FE	1,680,998	116.8340	1,752,504	1,705,500	1,701,875	0	785	0	(126,563)	0.900	0.949	JUN	8,411	16,362	03/11/2019	06/15/2026
AX6646-97-7	SANOFI		B	1	1.E FE	111,969	122.3470	122,347	113,700	112,617	0	81	0	(8,373)	1.250	1.335	MAR	1,114	1,488	03/13/2019	03/21/2034
AX6646-97-7	SANOFI	SD	B	1	1.E FE	223,937	122.3470	244,694	227,400	225,234	0	162	0	(16,746)	1.250	1.335	MAR	2,227	2,976	03/13/2019	03/21/2034
AX7294-54-6	CITIGROUP INC				1.G FE	172,446	111.9600	167,940	164,312	169,576	0	(1,248)	0	(5,335)	0.750	(0.003)	APR	921	1,194	10/21/2020	04/02/2026
AX8210-21-0	EDITH COWAN UNIVERSITY		B	2	1.C FE	1,410,419	74.5750	1,491,501	1,452,600	1,470,174	0	(2,121)	0	(87,489)	3.000	2.810	AO	9,817	44,796	05/17/2019	04/11/2029
AX8901-81-8	ANHEUSER-BUSCH COS LLC		B	1	2.B FE	2,390,123	118.1660	2,511,030	2,416,125	2,413,444	0	466	0	(179,536)	1.125	1.146	JUL	13,702	28,348	03/26/2019	07/01/2027
AX9941-85-4	VERIZON COMMUNICATIONS			1	2.A FE	1,119,155	116.6260	1,166,255	1,137,000	1,134,204	0	510	0	(84,347)	0.875	0.923	APR	7,305	10,385	04/02/2019	04/08/2027
AZ0491-31-8	BANQUE FED CRED MUTUEL	SD	B		1.E FE	1,141,569	136.7350	1,230,619	1,217,880	1,217,331	0	168	0	(12,402)	1.750	1.766	DEC	759	20,861	06/06/2019	12/19/2024
AZ0978-79-3	SVENSKA HANDELSBANKEN AB	SD	B		1.D FE	965,704	114.3810	995,115	989,190	990,259	0	(423)	0	(73,725)	0.125	0.081	JUN	667	1,295	12/04/2019	06/18/2024
AZ1870-14-8	CREDIT SUISSE GROUP AG		B	1	2.A FE	162,082	114.9830	166,725	164,865	164,485	0	81	0	(12,231)	1.000	1.053	JUN	863	1,729	06/17/2019	06/24/2027
AZ1870-14-8	CREDIT SUISSE GROUP AG	SD	B	1	2.A FE	111,781	114.9830	114,983	113,700	113,438	0	56	0	(8,435)	1.000	1.053	JUN	595	1,193	06/17/2019	06/24/2027
AZ1870-15-5	BPCE SA		B		2.A FE	111,984	115.4910	115,491	113,700	113,595	0	37	0	(8,449)	0.625	0.659	SEP	189	733	06/17/2019	09/26/2024
AZ1870-15-5	BPCE SA	SD	B		2.A FE	335,951	115.4910	346,472	341,100	340,786	0	112	0	(25,347)	0.625	0.659	SEP	567	2,198	06/17/2019	09/26/2024
AZ1871-17-9	FISERV INC			1	2.B FE	117,370	114.3840	120,104	119,385	119,225	0	105	0	(8,862)	0.375	0.465	JUL	226	467	06/17/2019	07/01/2023
AZ2975-64-9	SKANDINAVISKA ENSKILDA		B		1.E FE	614,229	114.1540	616,430	613,980	613,323	0	263	0	(45,616)	0.050	0.093	JUL	155	320	06/24/2019	07/01/2024
AZ2975-64-9	SKANDINAVISKA ENSKILDA	SD	B		1.E FE	608,541	114.1540	610,722	608,295	607,644	0	261	0	(45,194)	0.050	0.093	JUL	153	317	06/24/2019	07/01/2024
AZ2975-96-1	ENEXIS HOLDING NV		B	1	1.D FE	982,196	115.8240	926,591	909,600	949,771	0	(1,959)	0	(38,664)	0.750	0.262	JUL	3,420	889	07/21/2021	07/02/2031
AZ2975-96-1	ENEXIS HOLDING NV	SD	B	1	1.D FE	113,496	115.8240	115,824	113,700	113,307	0	40	0	(8,428)	0.750	0.788	JUL	428	889	06/24/2019	07/02/2031
AZ3212-64-6	PROLOGIS INTL FUND II		B	1	1.G FE	667,064	115.0040	632,523	625,350	641,682	0	(2,358)	0	(47,787)	0.875	0.483	JUL	2,638	5,700	01/08/2021	07/09/2029
AZ3212-64-6	PROLOGIS INTL FUND II	SD	B	1	1.G FE	367,392	115.0040	373,763	369,525	367,977	0	198	0	(27,365)	0.875	0.933	JUL	1,559	3,368	06/25/2019	07/09/2029
AZ3212-94-3	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	596,487	117.1030	585,515	568,500	591,232	0	(2,415)	0	(44,156)	1.000	0.546	JUL	2,850	5,925	01/08/2021	07/02/2031
AZ3212-96-8	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	123,160	116.5790	116,579	113,700	121,166	0	(33)	0	(1,961)	1.750	1.454	JUL	998	0	11/04/2021	07/02/2049
AZ3421-57-7	MOTABILITY OPERATIONS GR		B		1.F FE	1,881,060	114.3450	1,755,191	1,745,295	1,768,287	0	(5,990)	0	(131,820)	0.375	0.040	JAN	6,509	1,351	01/08/2021	01/03/2026
AZ3421-57-7	MOTABILITY OPERATIONS GR	SD	B		1.F FE	340,763	114.3450	343,034	341,100	340,910	0	47	0	(25,362)	0.375	0.389	JAN	1,272	1,374	06/26/2019	01/03/2026
AZ4219-42-6	BANQUE FED CRED MUTUEL		B		1.E FE	112,736	114.1620	114,162	113,700	113,643	0	27	0	(8,454)	0.125	0.149	FEB	128	150	07/01/2019	02/05/2024
AZ4219-42-6	BANQUE FED CRED MUTUEL	SD	B		1.E FE	112,736	114.1620	114,162	113,700	113,643	0	27	0	(8,454)	0.125	0.149	FEB	128	150	07/01/2019	02/05/2024
AZ5939-34-5	AUSNET SERVICES HOLDINGS		B		1.G FE	1,959,915	71.2420	1,994,777	2,033,640	2,072,734	0	(4,391)	0	(123,551)	2.600	2.322	JJ	22,127	54,556	12/04/2019	07/31/2029
AZ6783-60-1	WESTFIELD STRATFORD NO 2		B	1	1.C FE	341,193	135.0130	371,285	372,130	372,130	0	0	0	(3,795)	1.642	1.642	FMAN	963	6,227	07/16/2019	08/04/2026
AZ6783-60-1	WESTFIELD STRATFORD NO 2	SD	B	1	1.C FE	1,023,578	135.0130	1,113,856	1,116,390	1,116,390	0	0	0	(11,385)	1.642	1.642	FMAN	2,889	18,681	07/16/2019	08/04/2026
AZ7848-92-4	QIC SHOPPING CENTRE FUND		B	1	1.G FE	3,105,924	72.2390	2,889,570	2,905,200	2,940,380	0	(7,655)	0	(157,889)	2.000	1.630	FA	21,947	29,480	04/08/2021	08/15/2025
AZ9070-32-9	DAIMLER AG		B		1.G FE	266,795	117.6220	247,005	238,770	255,041	0	(538)	0	(11,216)	1.125	0.563	AUG	1,074	2,779	07/30/2021	08/08/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BG0134-57-0	SOCIETE GENERALE		B		2.B FE	215,616	108.0550	216,109	219,082	214,831	0	817	0	(6,704)	0.250	0.634	FEB	466	552	10/21/2020	02/25/2027
BG0394-77-8	BNP PARIBAS		B	2	1.G FE	369,074	112.8470	338,542	341,100	344,784	0	(748)	0	(25,679)	0.500	0.288	FEB	1,469	1,814	01/08/2021	02/19/2028
BG0394-77-8	BNP PARIBAS	SD	B	2	1.G FE	245,358	112.8470	225,695	227,400	229,876	0	(506)	0	(17,109)	0.500	0.286	FEB	979	1,209	12/07/2020	02/19/2028
BG0706-75-7	BNP PARIBAS		B	2	1.G FE	218,125	107.4150	214,830	219,082	216,792	0	369	0	(6,775)	0.150	0.321	MAR	266	323	10/21/2020	03/10/2028
BG1171-08-4	ASML HOLDING NV	SD	B	1	1.G FE	279,000	112.0820	291,413	295,620	293,273	0	270	0	(21,787)	0.250	0.349	FEB	628	791	02/17/2020	02/25/2030
BG1858-86-2	BPCE SA	SD	B		1.F FE	1,686,508	133.8130	1,605,750	1,623,840	1,647,739	0	(2,361)	0	(36,408)	1.375	1.070	DEC	551	22,031	06/30/2021	12/23/2026
BG7409-95-9	DANONE SA		B	1	2.A FE	563,500	116.0370	580,183	568,500	568,500	0	0	0	(42,300)	0.571	0.571	MAR	2,579	3,398	03/11/2020	03/17/2027
BJ1874-95-4	PEPSICO INC			1	1.E FE	1,081,069	114.8530	1,148,529	1,137,000	1,136,222	0	115	0	(84,527)	0.500	0.511	MAY	3,738	6,003	04/29/2020	05/06/2028
BJ2580-63-4	GLAXOSMITHKLINE CAPITAL		B	1	1.G FE	720,993	133.2830	779,708	791,622	785,481	0	790	0	(7,932)	1.250	1.371	OCT	2,196	9,941	05/04/2020	10/12/2028
BJ2580-63-4	GLAXOSMITHKLINE CAPITAL	SD	B	1	1.G FE	696,344	133.2830	753,051	764,558	758,627	0	763	0	(7,661)	1.250	1.371	OCT	2,121	9,601	05/04/2020	10/12/2028
BJ3264-31-1	NORDEA BANK AB		B		1.D FE	3,227,350	115.4240	3,462,711	3,411,000	3,391,090	0	3,471	0	(251,878)	0.500	0.611	MAY	10,840	18,122	05/06/2020	05/14/2027
BJ3268-16-3	NESTLE FINANCE INTL LTD		B	2	1.E FE	1,184,065	113.4160	1,247,573	1,250,700	1,243,856	0	1,105	0	(92,411)	0.125	0.219	NOV	214	1,575	05/06/2020	11/12/2027
BJ4306-30-1	WELLS FARGO & COMPANY				1.E FE	225,268	111.3080	222,616	219,082	222,320	0	(952)	0	(6,979)	0.750	0.313	MAY	977	1,675	10/21/2020	05/27/2025
BJ4447-72-5	RECKITT BENCKISER TSY NL		B	1	1.G FE	3,153,652	115.1030	2,877,576	2,842,500	2,995,734	0	(19,632)	0	(223,432)	0.750	0.084	MAY	13,259	22,916	12/15/2020	05/19/2030
BJ4675-56-4	DAIMLER AG		B		1.G FE	423,225	131.1720	393,517	341,100	402,401	0	(3,128)	0	(17,696)	2.375	0.211	MAY	4,972	0	07/30/2021	05/22/2030
BJ5706-51-7	RICHEMONT INTERNATIONAL		B	1	1.E FE	329,191	121.6270	304,068	284,250	309,418	0	(859)	0	(18,913)	1.625	1.085	MAY	2,784	4,977	05/06/2021	05/26/2040
BJ5706-51-7	RICHEMONT INTERNATIONAL	SD	B	1	1.E FE	263,352	121.6270	243,254	227,400	247,535	0	(687)	0	(15,131)	1.625	1.085	MAY	2,227	3,981	05/06/2021	05/26/2040
BJ8145-24-2	AIRBUS SE		B	1	1.F FE	146,832	126.7690	126,769	113,700	136,979	0	(1,218)	0	(10,206)	2.375	1.124	JUN	1,524	2,891	12/09/2020	06/09/2040
BK2028-21-9	EXXON MOBIL CORPORATION			1	1.D FE	1,512,674	113.6240	1,420,298	1,421,250	1,449,956	0	(4,755)	0	(108,045)	0.524	0.198	JUN	3,856	7,817	11/11/2020	06/26/2028
BK2029-07-6	BAT INTL FINANCE PLC		B	1	2.B FE	1,258,820	131.1100	1,238,991	1,278,774	1,282,908	0	(716)	0	(20,098)	2.250	2.189	JUN	14,899	29,510	05/05/2021	06/26/2028
BK2029-07-6	BAT INTL FINANCE PLC	SD	B	1	2.B FE	2,614,439	131.1100	2,635,315	2,719,932	2,703,560	0	2,008	0	(47,089)	2.250	2.350	JUN	31,689	62,768	05/05/2021	06/26/2028
BK5395-27-6	NATIONWIDE BLDG SOCIETY		B		1.E FE	2,204,840	114.0820	2,030,660	2,023,860	2,045,812	0	(6,446)	0	(152,581)	0.250	(0.055)	JUL	2,260	5,248	01/08/2021	07/22/2025
BK6163-86-3	ENW FINANCE PLC		B	1	2.A FE	165,542	130.3620	169,470	175,916	175,916	0	0	0	(1,794)	1.415	1.415	JUL	1,057	2,568	07/22/2020	07/30/2030
BK6163-86-3	ENW FINANCE PLC	SD	B	1	2.A FE	617,599	130.3620	632,255	656,302	656,302	0	0	0	(6,693)	1.415	1.415	JUL	3,944	9,580	07/22/2020	07/30/2030
BM0149-87-2	BANK OF AMERICA CORP			1	1.G FE	601,619	110.6430	564,277	579,870	573,639	0	374	0	(28,354)	0.654	0.781	OCT	696	3,872	06/24/2021	10/26/2031
BM0594-14-3	MORGAN STANLEY			1	1.F FE	841,705	111.5330	775,154	790,215	793,110	0	(495)	0	(55,734)	0.495	0.439	OCT	718	3,993	04/23/2021	10/26/2029
BM0594-14-3	MORGAN STANLEY	SD		1	1.F FE	471,291	111.5330	440,555	449,115	448,466	0	68	0	(31,591)	0.495	0.517	OCT	408	2,270	04/23/2021	10/26/2029
BM1835-18-0	VERIZON COMMUNICATIONS	SD		1	2.A FE	3,300,027	129.5700	3,304,041	3,450,660	3,431,673	0	2,551	0	(34,870)	1.125	1.209	NOV	6,275	39,049	11/11/2020	11/03/2028
BM3254-50-5	HSBC HOLDINGS PLC		B	1	1.G FE	361,223	112.4370	337,310	341,100	342,537	0	(129)	0	(18,558)	0.770	0.721	NOV	339	2,645	03/11/2021	11/13/2031
BM3267-07-7	HSBC HOLDINGS PLC		B	1	1.G FE	1,329,675	113.4160	1,258,915	1,262,070	1,268,907	0	(1,594)	0	(59,174)	0.309	0.168	NOV	504	3,928	03/24/2021	11/13/2026
BM3267-07-7	HSBC HOLDINGS PLC	SD	B	1	1.G FE	120,717	113.4160	113,416	113,700	114,532	0	(201)	0	(5,983)	0.309	0.119	NOV	45	354	02/04/2021	11/13/2026
BM6582-96-9	NESTLE FINANCE INTL LTD		B	2	1.E FE	177,954	102.7650	154,148	170,550	170,395	0	8	0	(12,678)	0.375	0.380	DEC	51	636	11/19/2020	12/03/2040
BM6582-96-9	NESTLE FINANCE INTL LTD	SD	B	2	1.E FE	53,386	102.7650	46,244	51,165	51,118	0	2	0	(3,803)	0.375	0.380	DEC	15	191	11/19/2020	12/03/2040
BM8822-89-2	CREDIT AGRICOLE SA		B		1.G FE	1,210,801	111.0290	1,110,292	1,137,000	1,132,335	0	827	0	(84,347)	0.125	0.194	DEC	90	1,418	01/08/2021	12/09/2027
BM8822-89-2	CREDIT AGRICOLE SA	SD	B		1.G FE	721,201	111.0290	666,175	682,200	677,658	0	808	0	(50,415)	0.125	0.238	DEC	54	851	12/02/2020	12/09/2027
BM9414-42-6	NBN CO LTD		B	1	1.E FE	1,948,279	66.9160	1,672,905	1,815,750	1,843,895	0	(2,835)	0	(101,550)	2.200	2.005	JD	1,756	40,854	01/27/2021	12/16/2030
BN3323-51-4	SWEDBANK AB		B		1.G FE	546,845	111.0990	494,389	505,965	505,633	0	57	0	(41,269)	0.200	0.211	JAN	981	0	01/05/2021	01/12/2028
BN3323-51-4	SWEDBANK AB	SD	B		1.G FE	559,417	111.0990	516,608	528,705	524,545	0	382	0	(35,254)	0.200	0.329	JAN	1,026	0	06/24/2021	01/12/2028
BN4540-97-5	SOCIETE GENERALE		B		2.B FE	269,457	129.1750	258,350	270,640	269,855	0	118	0	279	1.250	1.301	DEC	232	2,934	01/11/2021	12/07/2027
BN4540-97-5	SOCIETE GENERALE	SD	B		2.B FE	3,098,755	129.1750	2,971,028	3,112,360	3,103,328	0	1,362	0	3,211	1.250	1.301	DEC	2,665	33,746	01/11/2021	12/07/2027
BN4843-98-1	BNP PARIBAS		B	2	1.G FE	458,483	111.0000	443,999	454,800	449,653	0	187	0	(9,017)	0.500	0.665	JAN	2,162	0	09/29/2021	01/19/2030
BN4843-98-1	BNP PARIBAS	SD	B	2	1.G FE	229,241	111.0000	221,999	227,400	224,826	0	93	0	(4,508)	0.500	0.665	JAN	1,081	0	09/29/2021	01/19/2030
BN6710-28-7	GOLDMAN SACHS GROUP INC			2	1.F FE	491,996	110.7750	476,330	488,910	482,587	0	267	0	(9,677)	0.250	0.467	JAN	1,139	0	09/29/2021	01/26/2028
BN6710-28-7	GOLDMAN SACHS GROUP INC	SD		2	1.F FE	205,952	110.7750	199,394	204,660	202,013	0	112	0	(4,051)	0.250	0.467	JAN	477	0	09/29/2021	01/26/2028
BN6716-40-9	UNITED UTILITIES WAT FIN		B	2	1.G FE	225,038	128.4400	211,927	223,278	221,899	0	157	0	(3,296)	0.875	0.957	OCT	348	1,483	01/21/2021	10/28/2029
BN6716-40-9	UNITED UTILITIES WAT FIN	SD	B	2	1.G FE	1,268,395	128.4400	1,194,495	1,258,476	1,250,704	0	886	0	(18,578)	0.875	0.957	OCT	1,961	8,366	01/21/2021	10/28/2029
B01068-05-1	NATIONWIDE BLDG SOCIETY		B		1.A FE	695,150	135.2170	676,086	676,600	676,600	0	0	0	(18,550)	0.450	0.450	FMAN	317	2,311	02/16/2021	02/24/2031
B01068-05-1	NATIONWIDE BLDG SOCIETY	SD	B		1.A FE	2,085,450	135.2170	2,028,257	2,029,800	2,029,800	0	0	0	(55,650)	0.450	0.450	FMAN	950	6,932	02/16/2021	02/24/2031
B01286-44-8	ING GROEP NV	SD	B	2	1.G FE	3,436,536	129.9070	3,247,680	3,383,000	3,359,178	0	3,320	0	(80,678)	1.125	1.249	DEC	2,607	29,231	02/17/2021	12/07/2028
B01568-60-5	CREDIT AGRICOLE SA		B		1.E FE	258,250	107.9370	248,256	251,944	253,321	0	(122)	0	(4,807)	0.250	0.190	MAR	509	0	02/18/2021	03/10/2031
B03322-59-7	COCA-COLA CO/THE			1	1.F FE	896,886	111.0450	832,838	852,750	845,354	0	884	0	(52,416)	0.125	0.247	MAR	870	0	03/01/2021	03/09/2029
B03322-60-5	COCA-COLA CO/THE			1	1.F FE	125,301	109.7010	115,186	119,385	118,316	0	80	0	(7,066)	0.500	0.583	MAR	487	0	03/01/2021	03/09/2033
B03322-60-5	COCA-COLA CO/THE	SD		1	1.F FE	119,335	109.7010	109,701	113,700	112,681	0	76	0	(6,729)	0.500	0.583	MAR	464	0	03/01/2021	03/09/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B03322-66-2	COCA-COLA CO/THE			1	1.F FE	291,354	109.8660	285,652	295,620	292,190	0	14	0	822	1.000	1.067	MAR	2,414	0	11/30/2021	03/09/2041
B03833-40-3	BOOKING HOLDINGS INC			1	1.G FE	331,653	113.7130	312,709	312,675	312,615	0	16	0	(19,054)	0.100	0.106	MAR	256	0	03/03/2021	03/08/2025
B03833-40-3	BOOKING HOLDINGS INC	SD		1	1.G FE	174,872	113.7130	164,883	164,865	164,834	0	9	0	(10,047)	0.100	0.106	MAR	135	0	03/03/2021	03/08/2025
B03833-41-1	BOOKING HOLDINGS INC			1	1.G FE	632,934	114.1510	593,587	591,240	597,171	0	(731)	0	(35,032)	0.500	0.329	MAR	2,422	0	04/19/2021	03/08/2028
B03833-41-1	BOOKING HOLDINGS INC	SD		1	1.G FE	328,639	114.1510	308,209	306,990	310,070	0	(380)	0	(18,190)	0.500	0.329	MAR	1,257	0	04/19/2021	03/08/2028
B04852-19-6	PROLOGIS INTL FUND II		B	1	1.G FE	296,338	108.4250	271,064	284,250	283,186	0	74	0	(13,225)	0.750	0.785	MAR	1,659	0	03/09/2021	03/23/2033
B04852-19-6	PROLOGIS INTL FUND II	SD	B	1	1.G FE	154,096	108.4250	140,953	147,810	147,257	0	38	0	(6,877)	0.750	0.785	MAR	863	0	03/09/2021	03/23/2033
B04852-69-1	APT PIPELINES LTD		B	1	2.B FE	196,655	132.2350	198,352	202,980	194,934	0	108	0	(1,829)	2.500	2.843	MAR	4,060	0	10/13/2021	03/15/2036
B04852-69-1	APT PIPELINES LTD	SD	B	1	2.B FE	786,619	132.2350	793,408	811,920	779,735	0	434	0	(7,318)	2.500	2.843	MAR	16,238	0	10/13/2021	03/15/2036
B05288-41-6	MIRVAC GROUP FINANCE LTD		B	2	1.G FE	449,086	71.4860	414,619	421,254	418,919	0	229	0	(30,397)	2.600	2.680	MS	3,177	5,488	03/11/2021	09/18/2029
B05826-77-7	BANK OF AMERICA CORP			1	1.G FE	252,222	111.7910	234,761	238,770	237,770	0	81	0	(14,534)	0.694	0.747	MAR	1,294	0	05/06/2021	03/22/2031
B05833-60-9	BPCE SA	SD	B		1.F FE	1,420,786	132.5220	1,325,216	1,353,200	1,354,855	0	(251)	0	(65,680)	1.000	0.968	DEC	371	9,992	05/28/2021	12/22/2025
B06058-71-9	GOLDMAN SACHS GROUP INC			2	1.F FE	628,849	132.4800	602,782	615,706	612,932	0	345	0	(16,261)	1.500	1.580	DEC	633	6,523	03/16/2021	12/07/2027
B06058-71-9	GOLDMAN SACHS GROUP INC	SD		2	1.F FE	2,881,647	132.4800	2,762,200	2,821,422	2,808,712	0	1,579	0	(74,514)	1.500	1.580	DEC	2,899	29,891	03/16/2021	12/07/2027
B06325-44-9	HSBC HOLDINGS PLC	SD	B	1	1.G FE	2,803,180	133.5410	2,684,165	2,719,932	2,716,527	0	472	0	(87,125)	1.750	1.779	JUL	20,792	16,164	03/17/2021	07/24/2027
B07978-86-5	UBS AG LONDON		B		1.E FE	932,586	134.0300	911,407	920,176	919,228	0	364	0	(13,722)	0.625	0.678	DEC	221	4,044	03/25/2021	12/18/2023
B07978-86-5	UBS AG LONDON	SD	B		1.E FE	2,818,329	134.0300	2,754,325	2,780,826	2,777,960	0	1,099	0	(41,468)	0.625	0.678	DEC	667	12,298	03/25/2021	12/18/2023
B07978-89-9	UBS AG LONDON		B		1.E FE	1,201,168	111.7710	1,117,705	1,137,000	1,156,222	0	(914)	0	(44,032)	0.500	0.314	MAR	4,299	0	07/26/2021	03/31/2031
B08209-38-5	LONDON STOCK EXCHANGE PL		B	1	1.G FE	218,389	134.3750	215,001	216,512	214,487	0	171	0	(4,074)	1.625	1.748	APR	2,603	0	03/26/2021	04/06/2030
B08209-38-5	LONDON STOCK EXCHANGE PL	SD	B	1	1.G FE	969,102	134.3750	954,066	960,772	951,785	0	760	0	(18,076)	1.625	1.748	APR	11,549	0	03/26/2021	04/06/2030
B08210-09-4	LSEG NETHERLANDS BV		B	1	1.G FE	358,598	112.5640	343,321	346,785	345,819	0	117	0	(12,896)	0.250	0.295	APR	641	0	03/26/2021	04/06/2028
B08210-09-4	LSEG NETHERLANDS BV	SD	B	1	1.G FE	188,117	112.5640	180,103	181,920	181,413	0	61	0	(6,765)	0.250	0.295	APR	336	0	03/26/2021	04/06/2028
B09710-25-8	MACQUARIE BANK LTD	SD	B		1.F FE	1,329,984	133.3460	1,293,453	1,312,604	1,310,490	0	359	0	(19,853)	1.125	1.167	DEC	688	9,721	04/07/2021	12/15/2025
BP1516-63-5	AUSTRALIAN GAS NETWORKS		B	1	1.G FE	1,542,296	70.3280	1,406,550	1,452,600	1,484,410	0	(1,497)	0	(56,389)	2.820	2.550	AO	7,315	21,198	07/15/2021	04/28/2031
BP1529-87-7	FEDEX CORP			1	2.B FE	653,496	111.7470	609,019	619,665	617,525	0	201	0	(36,172)	0.450	0.498	MAY	1,849	0	04/20/2021	05/04/2029
BP1531-59-2	JPMORGAN CHASE & CO			1	1.G FE	405,594	132.5240	384,320	392,428	392,428	0	0	0	(13,166)	0.991	0.991	APR	2,642	0	04/19/2021	04/28/2026
BP1531-59-2	JPMORGAN CHASE & CO	SD		1	1.G FE	4,746,321	132.5240	4,519,078	4,614,412	4,616,958	0	(378)	0	(128,985)	0.991	0.974	APR	31,071	0	06/30/2021	04/28/2026
BP3039-30-5	TOYOTA MOTOR CREDIT CORP				1.E FE	1,203,635	111.9230	1,119,229	1,137,000	1,132,377	0	549	0	(71,807)	0.125	0.195	NOV	222	724	04/28/2021	11/05/2027
BP4060-99-5	BARCLAYS PLC		B	1	2.B FE	360,150	112.6380	337,914	341,100	341,100	0	0	0	(19,050)	1.106	1.106	MAY	2,419	0	05/05/2021	05/12/2032
BP4060-99-5	BARCLAYS PLC	SD	B	1	2.B FE	186,078	112.6380	174,589	176,235	176,235	0	0	0	(9,843)	1.106	1.106	MAY	1,250	0	05/05/2021	05/12/2032
BP4855-77-4	VOLKSWAGEN LEASING GMBH		B		2.A FE	442,812	113.3450	413,710	415,005	414,519	0	70	0	(28,364)	0.375	0.401	JUL	704	276	05/11/2021	07/20/2026
BP4855-77-4	VOLKSWAGEN LEASING GMBH	SD	B		2.A FE	327,560	113.3450	306,032	306,990	306,630	0	52	0	(20,981)	0.375	0.401	JUL	520	204	05/11/2021	07/20/2026
BP5458-67-7	CREDIT SUISSE AG LONDON		B		1.F FE	406,233	113.3180	379,615	380,895	380,197	0	113	0	(26,149)	0.250	0.296	JAN	587	0	05/17/2021	01/05/2026
BP5458-67-7	CREDIT SUISSE AG LONDON	SD	B		1.F FE	163,706	113.3180	152,979	153,495	153,214	0	46	0	(10,538)	0.250	0.296	JAN	237	0	05/17/2021	01/05/2026
BP5458-69-3	CREDIT SUISSE AG LONDON		B		1.F FE	281,363	132.2940	264,588	270,640	269,541	0	169	0	(11,991)	1.125	1.231	DEC	142	1,696	05/17/2021	12/15/2025
BP5458-69-3	CREDIT SUISSE AG LONDON	SD	B		1.F FE	851,122	132.2940	800,380	818,686	815,362	0	512	0	(36,273)	1.125	1.231	DEC	429	5,132	05/17/2021	12/15/2025
BP5468-30-4	AIR LIQUIDE SA		B	1	1.G FE	484,778	113.5910	454,363	454,800	451,208	0	241	0	(33,811)	0.375	0.461	MAY	1,023	0	05/19/2021	05/27/2031
BP5739-66-2	AMERICAN TOWER CORP			1	2.C FE	303,141	112.2840	280,711	284,250	283,699	0	70	0	(19,512)	0.450	0.489	JAN	789	0	05/18/2021	01/15/2027
BP7726-29-5	BANK OF AMERICA CORP			1	1.G FE	1,026,093	133.6330	968,836	981,070	981,070	0	0	0	(45,023)	1.667	1.667	JUN	9,544	0	05/25/2021	06/02/2029
BP7726-29-5	BANK OF AMERICA CORP	SD		1	1.G FE	4,111,447	133.6330	3,882,026	3,931,046	3,931,046	0	0	0	(180,401)	1.667	1.667	JUN	38,241	0	05/25/2021	06/02/2029
BP7940-14-4	TENNET HOLDING BV		B	1	1.G FE	850,520	112.5430	787,798	795,900	789,778	0	384	0	(61,126)	0.500	0.584	JUN	2,246	0	05/26/2021	06/09/2031
BP8798-44-2	SWEDBANK AB		B	2	1.G FE	530,227	132.9520	498,570	507,450	507,097	0	28	0	(23,159)	1.375	1.390	DEC	459	3,424	06/01/2021	12/08/2027
BP8798-44-2	SWEDBANK AB	SD	B	2	1.G FE	4,255,956	132.9520	4,001,852	4,073,132	4,070,295	0	228	0	(185,888)	1.375	1.390	DEC	3,683	27,482	06/01/2021	12/08/2027
BP8994-72-8	NESTLE FINANCE INTL LTD		B	2	1.E FE	428,539	113.3210	396,625	397,950	398,904	0	(129)	0	(29,506)	0.000	(0.055)	JUN	0	0	06/02/2021	06/14/2026
BP8994-72-8	NESTLE FINANCE INTL LTD	SD	B	2	1.E FE	183,660	113.3210	169,982	170,550	170,959	0	(55)	0	(12,645)	0.000	(0.055)	JUN	0	0	06/02/2021	06/14/2026
BP8994-76-9	NESTLE FINANCE INTL LTD		B	2	1.E FE	1,522,269	113.3120	1,416,404	1,421,250	1,417,687	0	280	0	(104,861)	0.250	0.284	JUN	1,957	0	06/02/2021	06/14/2029
BP9603-62-5	WESFARMERS LTD		B	1	1.G FE	2,272,912	71.2020	2,136,059	2,178,900	2,208,533	0	(1,434)	0	(62,945)	2.550	2.385	JD	1,374	27,594	07/01/2021	06/23/2031
BP9657-35-7	BANK OF NEW ZEALAND		B		1.A FE	584,468	112.1580	538,359	545,760	545,901	0	(13)	0	(38,554)	0.010	0.006	JUN	30	0	06/08/2021	06/15/2028
BP9657-35-7	BANK OF NEW ZEALAND	SD	B		1.A FE	310,498	112.1580	286,003	289,935	290,010	0	(7)	0	(20,482)	0.010	0.006	JUN	16	0	06/08/2021	06/15/2028
BP9968-74-7	NESTLE HOLDINGS INC	SD		1	1.E FE	3,899,149	132.3510	3,666,125	3,748,364	3,738,567	0	1,316	0	(161,898)	0.625	0.692	DEC	899	11,190	06/09/2021	12/18/2025
BQ0197-25-2	GOLDMAN SACHS GROUP INC	SD		2	1.F FE	2,337,026	132.7150	2,196,435	2,239,546	2,232,029	0	1,393	0	(106,389)	1.000	1.116	DEC	982	11,004	06/10/2021	12/16/2025
BQ0443-62-3	BANK OF NOVA SCOTIA	SD			1.A FE	3,880,607	139.6220	3,706,959	3,592,746	3,707,640	0	(14,052)	0	(158,915)	1.048	0.328	MJSD	1,032	18,803	06/14/2021	06/22/2026
BQ0622-29-1	DE VOLKSBANK NV		B	2	2.B FE	602,790	112.8310	564,157	568,500	565,554	0	369	0	(37,604)	0.250	0.367	JUN	752	0	06/15/2021	06/22/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B00622-29-1	DE VOLKSBANK NV	SD	B	2	2.B FE	120,558	112.8310	112,831	113,700	113,111	0	74	0	(7,521)	0.250	0.367	JUN	150	0	06/15/2021	06/22/2026
B00885-68-2	CANADIAN IMPERIAL BANK				1.A FE	550,536	139.6810	530,789	514,216	530,670	0	(1,983)	0	(17,882)	1.048	0.328	MJSD	133	2,696	06/16/2021	06/23/2026
B00885-68-2	CANADIAN IMPERIAL BANK	SD			1.A FE	2,339,778	139.6810	2,255,854	2,185,418	2,255,349	0	(8,429)	0	(76,001)	1.048	0.328	MJSD	565	11,460	06/16/2021	06/23/2026
B01839-00-1	UBS AG LONDON		B		1.E FE	1,189,516	112.6380	1,126,380	1,137,000	1,134,958	0	243	0	(54,801)	0.010	0.050	JUN	58	0	06/22/2021	06/29/2026
B02955-73-1	VOLKSWAGEN FIN S		B		2.A FE	552,166	131.2040	524,814	541,280	538,501	0	303	0	(13,968)	1.125	1.243	JUL	3,003	0	06/28/2021	07/05/2026
B04010-26-1	REALTY INCOME CORP			1	1.G FE	347,340	131.2960	328,239	338,300	339,321	0	(70)	0	(7,949)	1.125	1.067	JUL	1,793	0	08/16/2021	07/13/2027
B04010-26-1	REALTY INCOME CORP	SD		1	1.G FE	3,195,527	131.2960	3,019,798	3,112,360	3,121,755	0	(642)	0	(73,130)	1.125	1.067	JUL	16,500	0	08/16/2021	07/13/2027
B09087-64-5	BECTON DICKINSON EURO		B	1	2.C FE	193,380	111.6810	184,273	187,605	187,605	0	0	0	(5,775)	0.334	0.334	AUG	242	0	08/10/2021	08/13/2028
B09087-64-5	BECTON DICKINSON EURO	SD	B	1	2.C FE	117,200	111.6810	111,681	113,700	113,700	0	0	0	(3,500)	0.334	0.334	AUG	147	0	08/10/2021	08/13/2028
BR1527-91-9	CREDIT SUISSE AG LONDON		B		1.F FE	670,420	110.1640	633,443	653,775	648,661	0	262	0	(22,021)	0.250	0.369	SEP	546	0	08/24/2021	09/01/2028
BR1735-56-1	NATIONAL GRID PLC		B	1	2.B FE	363,998	111.5040	345,664	352,470	351,610	0	44	0	(12,432)	0.250	0.287	SEP	295	0	08/25/2021	09/01/2028
BR1906-09-7	SVENSKA HANDELSBANKEN AB		B		1.D FE	792,337	110.9080	748,626	767,475	765,380	0	104	0	(27,061)	0.050	0.091	SEP	123	0	08/26/2021	09/06/2028
BR2434-38-8	GENERAL MOTORS FINL CO			1	2.C FE	247,035	131.3860	236,495	243,576	243,058	0	28	0	(4,005)	1.550	1.590	JUL	1,200	0	08/31/2021	07/30/2027
BR2434-38-8	GENERAL MOTORS FINL CO	SD		1	2.C FE	494,071	131.3860	472,990	487,152	486,116	0	56	0	(8,011)	1.550	1.590	JUL	2,400	0	08/31/2021	07/30/2027
BR3374-98-9	ELI LILLY & CO			1	1.F FE	215,558	103.6780	207,357	227,400	216,184	0	17	0	608	1.375	1.542	SEP	934	0	11/30/2021	09/14/2061
BR3538-92-2	VOLKSWAGEN FIN SERV NV		B		2.A FE	546,494	130.3120	521,247	541,280	537,183	0	177	0	(9,488)	1.375	1.495	SEP	2,223	0	09/08/2021	09/14/2028
BR3538-92-2	VOLKSWAGEN FIN SERV NV	SD	B		2.A FE	2,459,222	130.3120	2,345,613	2,435,760	2,417,326	0	798	0	(42,694)	1.375	1.495	SEP	10,002	0	09/08/2021	09/14/2028
BR4834-96-5	BP CAPITAL MARKETS BV		B		1.G FE	269,290	110.3800	264,912	272,880	270,061	0	11	0	760	1.467	1.528	SEP	1,119	0	11/30/2021	09/21/2041
BR5783-59-1	ING GROEP NV		B	2	1.G FE	232,071	111.7100	223,421	227,400	225,845	0	71	0	(6,297)	0.375	0.496	SEP	220	0	09/22/2021	09/29/2028
BR5783-59-1	ING GROEP NV	SD	B	2	1.G FE	1,044,320	111.7100	1,005,392	1,023,300	1,016,303	0	318	0	(28,335)	0.375	0.496	SEP	988	42	09/22/2021	09/29/2028
BR5791-69-3	CANADIAN IMPERIAL BANK				1.F FE	432,105	108.5200	434,080	438,164	438,164	0	0	0	6,059	0.180	0.180	APR	156	0	09/22/2021	04/20/2029
BR6010-22-6	MACQUARIE GROUP LTD		B		1.G FE	393,065	133.7460	387,864	392,428	388,923	0	83	0	(4,225)	2.125	2.228	OCT	2,102	0	09/24/2021	10/01/2031
BR6010-22-6	MACQUARIE GROUP LTD	SD	B		1.G FE	2,819,227	133.7460	2,781,922	2,814,656	2,789,516	0	592	0	(30,303)	2.125	2.228	OCT	15,076	0	09/24/2021	10/01/2031
BR7982-13-4	VESTEDA FINANCE BV		B	1	1.G FE	159,478	112.2470	157,146	159,180	157,010	0	44	0	(2,513)	0.750	0.896	OCT	245	0	10/07/2021	10/18/2031
BR7982-13-4	VESTEDA FINANCE BV	SD	B	1	1.G FE	113,913	112.2470	112,247	113,700	112,150	0	32	0	(1,795)	0.750	0.896	OCT	175	0	10/07/2021	10/18/2031
BR9645-83-8	AMERICAN HONDA FINANCE	SD		1	1.G FE	1,891,805	134.4970	1,882,962	1,894,480	1,897,087	0	(45)	0	5,327	1.500	1.475	OCT	5,761	0	11/18/2021	10/19/2027
BRT92M-QJ-0	HASI SYB TRUST HASI_16-2				1.E FE	12,723,230	106.8200	13,591,010	12,723,230	12,723,230	0	0	0	0	4.350	4.350	AO	93,781	553,461	03/13/2017	04/30/2037
BS1695-60-7	UBS GROUP AG		B		1.G FE	533,380	113.3350	521,341	523,020	522,675	0	6	0	(10,711)	0.875	0.882	NOV	740	0	10/27/2021	11/03/2031
BS1695-60-7	UBS GROUP AG	SD	B		1.G FE	231,905	113.3350	226,670	227,400	227,250	0	2	0	(4,657)	0.875	0.882	NOV	322	0	10/27/2021	11/03/2031
BS1705-20-8	BANK OF NOVA SCOTIA				1.G FE	506,510	133.6830	494,626	500,684	498,736	0	75	0	(7,850)	1.250	1.352	DEC	257	759	10/27/2021	12/17/2025
BS1705-20-8	BANK OF NOVA SCOTIA	SD			1.G FE	2,320,365	133.6830	2,265,921	2,293,674	2,284,748	0	346	0	(35,963)	1.250	1.352	DEC	1,181	3,478	10/27/2021	12/17/2025
BS1877-42-9	UBS GROUP AG		B	2	1.G FE	2,150,409	135.4570	2,119,897	2,117,758	2,110,342	0	168	0	(40,236)	1.875	1.930	NOV	6,419	0	10/28/2021	11/03/2029
BS1877-42-9	UBS GROUP AG	SD	B	2	1.G FE	865,660	135.4570	853,377	852,516	849,530	0	68	0	(16,197)	1.875	1.930	NOV	2,584	0	10/28/2021	11/03/2029
BS2715-98-2	COLGATE-PALMOLIVE CO			1	1.D FE	548,358	112.8960	536,257	540,075	538,489	0	29	0	(9,898)	0.300	0.338	NOV	231	0	11/03/2021	11/10/2029
BS6177-74-2	ELECTRICITE DE FRANCE SA		B	1	1.G FE	330,013	112.5390	337,617	341,100	333,645	0	52	0	3,580	1.000	1.198	NOV	308	0	11/23/2021	11/29/2033
BS6427-42-8	DNB BANK ASA		B	2	1.D FE	458,726	135.0430	465,897	466,854	465,777	0	29	0	7,022	1.375	1.456	DEC	528	0	11/24/2021	12/02/2025
BS6427-42-8	DNB BANK ASA	SD	B	2	1.D FE	2,127,426	135.0430	2,160,682	2,165,120	2,160,127	0	136	0	32,565	1.375	1.456	DEC	2,447	0	11/24/2021	12/02/2025
C5793#-AM-5	MCCAIN FINANCE CANADA LTD		A		2.A FE	5,000,000	102.4960	5,124,796	5,000,000	5,000,000	0	0	0	0	2.520	2.520	AO	25,900	126,000	01/17/2020	01/17/2025
EC1297-47-1	BRITISH TELECOMMUNICATIONS PLC (GBP)		B		2.B FE	205,192	160.7330	208,953	175,916	203,726	0	(3,395)	0	(2,256)	5.750	3.174	DEC	674	9,915	01/17/2019	12/07/2028
EC1297-47-1	BRITISH TELECOMMUNICATIONS PLC (GBP)	SD	B		2.B FE	905,936	160.7330	916,179	771,324	895,327	0	(15,230)	0	(9,862)	5.750	3.133	DEC	2,957	43,473	03/13/2019	12/07/2028
EC9723-91-6	CITIGROUP INC				1.G FE	466,512	155.1670	465,502	405,960	452,609	0	(9,715)	0	(5,000)	5.150	2.358	MAY	12,888	21,924	03/11/2019	05/21/2026
EC9723-91-6	CITIGROUP INC	SD			1.G FE	3,291,350	155.1670	3,227,482	2,814,656	3,191,723	0	(66,677)	0	(76,218)	5.150	1.916	MAY	89,356	102,310	05/28/2021	05/21/2026
EG4526-95-0	SKY PLC		B		1.G FE	169,036	166.3950	166,395	135,320	165,960	0	(5,150)	0	(2,012)	6.000	1.578	MAY	5,005	8,514	10/22/2019	05/21/2027
EG4526-95-0	SKY PLC	SD	B		1.G FE	846,334	166.3950	831,974	676,600	830,055	0	(25,853)	0	(10,010)	6.000	1.572	MAY	25,025	42,570	11/19/2019	05/21/2027
EG5123-66-6	COOPERATIEVE RABOBANK UA		B		1.E FE	948,288	116.2100	825,095	807,270	820,806	0	(29,281)	0	(65,705)	4.750	0.794	JUN	21,957	41,033	01/12/2016	06/06/2022
EH9746-19-7	WAL-MART STORES INC				1.C FE	1,227,904	151.7870	1,138,404	852,750	1,168,421	0	(18,275)	0	(41,208)	4.875	0.066	SEP	11,617	42,873	07/23/2021	09/21/2029
EI3173-45-3	COOPERATIEVE RABOBANK UA		B		1.E FE	919,967	130.3540	1,094,971	955,080	969,745	0	(3,755)	0	(72,749)	4.125	3.579	JUL	18,457	40,804	11/02/2015	07/14/2025
EI4736-47-2	COMCAST CORP			1	1.G FE	416,716	172.8040	414,729	324,768	414,888	0	(10,096)	0	(4,824)	5.500	1.711	NOV	1,909	17,684	11/28/2019	11/23/2029
EI4736-47-2	COMCAST CORP	SD		1	1.G FE	1,493,231	172.8040	1,486,111	1,163,752	1,486,683	0	(36,179)	0	(17,285)	5.500	1.711	NOV	6,839	63,368	11/28/2019	11/23/2029
EI4814-65-9	BG ENERGY CAPITAL PLC	SD	B		1.E FE	1,202,465	153.9450	1,154,591	1,014,900	1,142,982	0	(30,639)	0	(12,682)	5.125	1.759	DEC	4,418	51,605	03/13/2019	12/01/2025
EI5482-10-0	NATIONWIDE BLDG SOCIETY		B		1.A FE	829,328	159.3890	812,886	690,132	793,753	0	(23,339)	0	(9,324)	5.625	1.772	JAN	35,948	39,265	01/17/2019	01/28/2026
EI5482-10-0	NATIONWIDE BLDG SOCIETY	SD	B		1.A FE	2,715,642	159.3890	2,661,802	2,259,844	2,599,152	0	(76,424)	0	(30,532)	5.625	1.772	JAN	117,713	128,572	01/17/2019	01/28/2026
EI5618-43-0	LLOYDS BANK PLC		B		1.A FE	264,173	178.7210	268,082	202,980	268,039	0	(7,993)	0	(3,532)	6.000	1.255	FEB	10,911	12,362	09/23/2019	02/08/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
EI5618-43-0	LLOYDS BANK PLC	SD	B		1.A FE	976,598	178.7210	982,967	744,260	945,939	0	(25,278)	0	(10,975)	6.000	1.896	FEB	40,007	45,326	09/23/2019	02/08/2029
EI5874-64-5	SANTANDER UK PLC		B		1.A FE	661,793	160.5680	658,329	554,812	639,130	0	(18,358)	0	(7,636)	5.750	1.917	MAR	26,658	32,828	01/16/2019	03/02/2026
EI5874-64-5	SANTANDER UK PLC	SD	B		1.A FE	1,969,238	160.5680	1,958,930	1,650,904	1,901,800	0	(54,627)	0	(22,723)	5.750	1.917	MAR	79,323	97,684	01/16/2019	03/02/2026
EI6397-90-1	CREDIT AGRICOLE LONDON		B		1.E FE	971,399	121.6640	851,645	795,900	845,552	0	(35,511)	0	(68,532)	5.125	0.284	APR	28,832	42,989	09/12/2016	04/18/2023
EI8222-53-7	IMPERIAL BRANDS FIN PLC	SD	B		2.B FE	1,816,035	154.3000	1,697,300	1,488,520	1,734,977	0	(33,234)	0	(47,823)	5.500	1.821	SEP	21,308	82,873	05/05/2021	09/28/2026
EI9539-06-1	NATL WESTMINSTER BANK	SD	B		1.A FE	4,436,967	146.4950	4,323,059	3,993,293	4,283,468	0	(132,774)	0	(52,074)	5.125	1.473	JAN	197,928	206,653	11/19/2019	01/13/2024
EJ1043-96-1	ABN AMRO BANK NV		B		1.F FE	762,362	114.9010	700,894	693,570	698,529	0	(19,475)	0	(55,056)	4.125	1.058	MAR	21,869	29,677	12/18/2015	03/28/2022
EJ2590-66-3	BPCE SA		B		1.F FE	2,125,779	119.3710	2,029,313	1,932,900	1,987,881	0	(45,805)	0	(155,157)	4.250	1.590	FEB	74,046	87,032	06/16/2016	02/06/2023
EJ3005-55-4	HEINEKEN NV		B		2.A FE	3,373,097	125.1080	3,127,688	2,842,500	3,053,125	0	(59,132)	0	(230,002)	2.875	0.773	AUG	33,584	85,273	11/02/2017	08/04/2025
EJ5628-59-3	BNP PARIBAS		B		1.E FE	2,061,778	119.7970	1,976,644	1,876,050	1,961,933	0	(45,803)	0	(153,226)	2.875	0.227	SEP	14,334	55,597	09/08/2016	09/26/2023
EJ6756-11-2	COOPERATIEVE RABOBANK UA		B		1.E FE	285,953	117.8780	294,696	284,250	288,820	0	(3,018)	0	(21,967)	2.375	1.198	MAY	4,143	7,233	11/02/2015	05/22/2023
EJ9723-37-4	BANK OF AMERICA CORP	SD			1.G FE	484,974	152.7180	488,698	433,024	486,129	0	(9,787)	0	(5,510)	4.250	1.654	JD	1,112	18,591	12/02/2019	12/10/2026
EK0521-60-0	CREDIT AGRICOLE LONDON		B		1.E FE	237,342	127.9500	255,900	227,400	239,387	0	(2,595)	0	(18,222)	3.125	1.779	FEB	6,425	7,478	11/02/2015	02/05/2026
EK1055-13-7	BAT INTL FINANCE PLC		B	2	2.C FE	635,209	125.9490	554,175	500,280	580,256	0	(11,677)	0	(43,277)	3.125	0.749	MAR	12,892	16,402	01/08/2021	03/06/2029
EK1179-60-6	BANQUE FED CRED MUTUEL		B		1.E FE	844,673	120.3870	963,094	909,600	909,835	0	(96)	0	(67,713)	2.625	2.612	MAR	18,905	25,156	04/14/2014	03/18/2024
EK3755-16-3	SCENTRE GROUP TRST 1	SD	B	1	1.F FE	1,897,647	147.7840	2,068,981	1,894,480	1,976,865	0	(16,484)	0	(21,684)	3.875	2.786	JUL	33,990	75,022	05/14/2020	07/16/2026
EK4978-00-4	DIAGEO FINANCE PLC		B	2	1.G FE	313,495	118.7890	308,852	295,620	302,315	0	(2,690)	0	(22,669)	1.750	0.822	SEP	1,417	5,318	10/23/2018	09/23/2024
EK4978-00-4	DIAGEO FINANCE PLC	SD	B	2	1.G FE	301,438	118.7890	296,973	284,250	290,687	0	(2,587)	0	(21,797)	1.750	0.822	SEP	1,363	5,113	10/23/2018	09/23/2024
EK5319-13-3	MERCK & CO INC			1	1.F FE	192,700	122.6470	196,235	181,920	188,987	0	(1,509)	0	(14,182)	1.875	0.995	OCT	729	3,479	11/30/2018	10/15/2026
EK5319-13-3	MERCK & CO INC	SD		1	1.F FE	192,700	122.6470	196,235	181,920	188,987	0	(1,509)	0	(14,182)	1.875	0.995	OCT	729	3,479	11/30/2018	10/15/2026
EK5838-35-5	APPLE INC			1	1.E FE	3,004,407	122.1390	2,931,332	2,728,800	2,839,088	0	(22,761)	0	(212,336)	1.625	0.774	NOV	6,317	45,213	11/02/2017	11/10/2026
EK5851-16-8	3M COMPANY			1	1.E FE	1,163,302	120.5880	1,205,879	1,137,000	1,196,415	0	(11,564)	0	(90,449)	1.500	0.411	NOV	2,476	17,381	04/30/2020	11/09/2026
EK6001-57-3	TOTAL CAPITAL INTL SA		B		1.F FE	1,120,060	118.4520	1,184,515	1,137,000	1,163,325	0	(7,505)	0	(87,746)	1.375	0.644	MAR	12,336	16,383	06/20/2016	03/19/2025
EK6865-87-8	WELLCOME TRUST LTD/THE		B	1	1.A FE	178,084	119.7400	215,532	204,660	198,775	0	1,025	0	(14,628)	1.125	1.724	JAN	2,176	2,451	07/22/2015	01/21/2027
EK7212-62-5	COOPERATIEVE RABOBANK UA		B		1.E FE	256,594	120.7770	265,709	250,140	254,683	0	(863)	0	(19,017)	1.375	1.007	FEB	3,128	3,643	11/09/2018	02/03/2027
EK7212-62-5	COOPERATIEVE RABOBANK UA	SD	B		1.E FE	198,278	120.7770	205,320	193,290	196,800	0	(667)	0	(14,695)	1.375	1.007	FEB	2,417	2,815	11/09/2018	02/03/2027
EK7472-91-4	STATOIL ASA		B	1	1.D FE	2,706,884	114.8210	2,870,527	2,842,500	2,855,252	0	(10,456)	0	(214,068)	0.875	0.475	FEB	21,669	26,482	02/14/2017	02/17/2023
EK7750-01-2	COCA-COLA CO/THE			1	1.F FE	362,185	118.9110	416,188	397,950	394,213	0	642	0	(29,230)	1.125	1.314	MAR	3,655	4,665	05/16/2016	03/09/2027
EK7876-21-3	ENGIE SA		B	1	2.B FE	925,828	117.4110	1,056,701	1,023,300	1,012,327	0	2,349	0	(74,952)	1.000	1.264	MAR	8,242	10,758	03/04/2016	03/13/2026
EK8612-59-1	WELLS FARGO & COMPANY				1.E FE	665,459	135.9190	666,005	663,068	664,790	0	(5,446)	0	(7,031)	2.125	1.260	APR	9,805	14,476	07/27/2017	04/22/2022
EK9114-98-5	OP CORPORATE BANK PLC		B		1.D FE	409,429	136.3110	422,563	419,492	420,717	0	(3,043)	0	(4,476)	2.500	1.720	MAY	6,494	10,939	01/16/2019	05/20/2022
EK9251-42-3	ILLINOIS TOOL WORKS INC			1	1.F FE	2,763,397	115.5430	2,888,577	2,842,500	2,867,058	0	(19,897)	0	(216,408)	1.250	0.490	MAY	21,805	38,069	02/14/2017	05/22/2023
EK9251-60-5	CRED SUIS GP FUN LTD		B		2.A FE	132,717	136.4930	136,493	135,320	135,687	0	(872)	0	(1,430)	3.000	2.307	MAY	2,436	4,238	01/17/2019	05/27/2022
EK9251-60-5	CRED SUIS GP FUN LTD	SD	B		2.A FE	265,434	136.4930	272,986	270,640	271,374	0	(1,744)	0	(2,859)	3.000	2.307	MAY	4,872	8,478	01/17/2019	05/27/2022
EK9522-88-0	TOTAL CAPITAL INTL SA		B		1.F FE	1,591,994	136.3130	1,567,602	1,556,180	1,564,644	0	(18,681)	0	(16,820)	2.250	0.989	JUN	19,761	36,631	07/27/2017	06/09/2022
F96210-AE-2	MERSEN SA		D		2.C PL	2,000,000	100.4720	2,009,449	2,000,000	2,000,000	0	0	0	0	3.320	3.320	AO	12,173	0	05/11/2021	10/25/2031
G2037*-AA-4	CHANEL INC		D		1.D	7,310,376	106.2180	7,647,682	7,200,000	7,258,819	0	(19,765)	0	0	3.770	3.460	AO	57,304	271,440	03/29/2019	10/15/2024
G2242#-AA-1	COATS GROUP FINANCE CO LTD		D		2.C	2,100,000	105.3000	2,211,295	2,100,000	2,100,000	0	0	0	0	3.880	3.880	JD	5,658	81,480	12/06/2017	12/06/2024
G4691#-AH-8	IMI GROUP LIMITED		D		2.A	7,700,000	106.7930	8,223,056	7,700,000	7,700,000	0	0	0	0	3.860	3.860	AO	71,828	297,205	04/04/2018	04/06/2026
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAND LTD		D		2.A PL	2,400,000	105.0980	2,522,358	2,400,000	2,400,000	0	0	0	0	3.840	3.840	JD	2,816	92,160	09/28/2017	09/28/2027
G4989#-AD-8	JACKSON SQUARE AVIATION IRELAND LTD		D		2.A PL	4,400,000	105.3040	4,633,371	4,400,000	4,400,000	0	0	0	0	3.890	3.890	JD	5,230	171,160	12/20/2017	12/20/2027
G6515#-AQ-7	JOHN WOOD GROUP PLC		D		2.C	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	2.460	2.460	JAJO	43,531	180,053	07/02/2019	07/02/2026
G7334@-AJ-2	RRPF ENGINE LEASING LTD		D		2.C FE	15,000,000	96.4940	14,474,026	15,000,000	15,000,000	0	0	0	0	1.070	1.070	FA	62,395	201,803	10/30/2018	06/13/2028
G9027*-AA-1	TRANSOCEAN CONQUEROR		D		2.C PL	897,036	100.1930	898,766	897,036	897,036	0	0	0	0	5.520	5.520	MJSD	275	49,516	04/21/2017	05/31/2022
JK1081-87-2	HONEYWELL INTERNATIONAL			1	1.F FE	1,027,811	125.8670	944,003	852,750	966,962	0	(19,275)	0	(72,597)	2.250	0.065	FEB	16,453	20,451	10/23/2020	02/22/2028
JK1081-87-2	HONEYWELL INTERNATIONAL	SD		1	1.F FE	128,992	125.8670	125,867	113,700	127,855	0	(2,231)	0	(9,739)	2.250	0.208	FEB	2,194	2,727	01/31/2020	02/22/2028
JK2019-21-0	AT&T INC	SD		1	2.B FE	1,354,708	157.5760	1,363,033	1,170,518	1,386,503	0	(24,769)	0	(15,577)	4.375	1.788	SEP	15,293	52,368	09/30/2020	09/14/2029
JK2862-91-6	IBM CORP			1	1.G FE	626,145	123.0610	627,611	579,870	608,543	0	(4,602)	0	(45,511)	1.750	0.901	MAR	8,341	10,634	01/08/2021	03/07/2028
JK2863-33-6	BP CAPITAL MARKETS PLC		B		1.G FE	258,414	120.2870	294,702	278,565	278,565	0	0	0	(20,727)	1.953	1.953	MAR	4,531	5,785	02/29/2016	03/03/2025
JK4244-73-3	VICINITY CENTRES TRUST	SD	B	1	1.F FE	875,017	143.9400	935,609	879,580	898,981	0	(4,311)	0	(9,395)	3.375	2.789	APR	21,878	30,326	01/17/2019	04/07/2026
JK6713-77-6	CREDIT SUISSE AG LONDON		B		1.F FE	3,262,621	119.0140	3,421,662	3,268,875	3,322,410	0	(12,914)	0	(247,510)	1.500	1.062	APR	35,734	51,314	01/08/2021	04/10/2026
JK7299-50-2	CREDIT AGRICOLE LONDON		B		1.E FE	526,737	118.8120	594,060	568,500	568,195	0	64	0	(42,267)	1.250	1.263	APR	5,101	7,468	04/07/2016	04/14/2026
JK7301-76-1	TELSTRA CORP LTD		B	1	1.G FE	712,661	117.7580	800,754	773,160	770,980	0	458	0	(57,293)	1.125	1.193	APR	6,244	9,140	04/07/2016	04/14/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
JK7336-10-6	ALLIANDER NV		B	2	1.E FE	524,116	117.1580	585,788	568,500	566,948	0	326	0	(42,133)	0.875	0.940	APR	3,462	5,265	04/18/2016	04/22/2026
JK8319-61-4	WELLS FARGO & COMPANY				1.E FE	449,246	118.1970	478,697	460,485	465,410	0	(1,106)	0	(34,606)	1.375	1.099	OCT	1,162	6,464	01/08/2021	10/26/2026
LW0018-39-7	DAIMLER AG		B		1.G FE	569,404	121.7410	535,660	500,280	542,664	0	(2,876)	0	(23,864)	1.375	0.040	MAY	4,429	0	07/30/2021	05/11/2028
LW0605-56-5	SHELL INTERNATIONAL FIN		B		1.E FE	257,528	115.9010	254,983	250,140	251,358	0	(521)	0	(18,732)	0.750	0.542	MAY	1,203	2,004	10/16/2018	05/12/2024
LW0605-56-5	SHELL INTERNATIONAL FIN	SD	B		1.E FE	128,764	115.9010	127,491	125,070	125,679	0	(261)	0	(9,366)	0.750	0.542	MAY	601	1,002	10/16/2018	05/12/2024
LW0609-51-8	AIRBUS FINANCE BV	SD	B	1	1.F FE	183,616	116.1830	185,893	181,920	184,336	0	(572)	0	(13,766)	0.875	0.548	MAY	1,016	1,690	05/10/2019	05/13/2026
LW0922-31-7	JOHNSON & JOHNSON			1	1.A FE	369,760	120.5860	373,816	352,470	357,419	0	(738)	0	(26,629)	1.150	0.931	NOV	466	4,025	11/13/2017	11/20/2028
LW0922-34-1	JOHNSON & JOHNSON			1	1.A FE	342,832	126.0850	315,213	284,250	314,508	0	(2,371)	0	(23,423)	1.650	0.772	MAY	2,904	5,022	01/08/2021	05/20/2035
LW1558-27-6	BNP PARIBAS	SD	B		1.E FE	440,011	121.9680	402,495	375,210	413,334	0	(6,240)	0	(30,940)	1.500	(0.084)	MAY	3,408	6,047	08/05/2020	05/25/2028
LW3435-15-0	AIR LIQUIDE FINANCE		B	1	1.G FE	1,051,976	115.9990	1,159,990	1,137,000	1,136,066	0	350	0	(84,475)	0.750	0.784	JUN	4,719	9,082	06/06/2016	06/13/2024
LW7273-96-1	ASML HOLDING NV		B	1	1.G FE	743,365	120.0940	744,586	704,940	734,507	0	(6,848)	0	(55,237)	1.375	0.377	JUL	4,727	10,080	03/05/2020	07/07/2026
LW7273-96-1	ASML HOLDING NV	SD	B	1	1.G FE	581,865	120.0940	600,472	568,500	574,636	0	(1,404)	0	(42,853)	1.375	1.115	JUL	3,812	8,129	01/29/2019	07/07/2026
LW7426-51-0	TOTAL CAPITAL INTL SA		B		1.F FE	210,541	114.4860	228,971	227,400	227,303	0	59	0	(16,903)	0.250	0.278	JUL	269	594	07/05/2016	07/12/2023
LW7427-34-4	TOTAL CAPITAL INTL SA		B		1.F FE	926,133	116.0710	928,565	909,600	905,727	0	289	0	(67,214)	0.750	0.769	JUL	3,233	7,126	01/08/2021	07/12/2028
LW7427-34-4	TOTAL CAPITAL INTL SA	SD	B		1.F FE	214,557	116.0710	232,141	227,400	218,335	0	1,320	0	(16,149)	0.750	1.393	JUL	808	1,781	11/21/2018	07/12/2028
LW9218-43-6	JPMORGAN CHASE & CO			2	1.G FE	680,555	115.4790	750,616	739,050	737,526	0	677	0	(54,770)	0.625	0.726	JAN	4,315	4,944	07/18/2016	01/25/2024
LW9531-71-3	GOLDMAN SACHS GROUP INC				1.F FE	1,660,532	119.9720	1,751,587	1,660,020	1,697,498	0	(8,327)	0	(126,639)	1.625	1.072	JUL	11,677	28,003	01/08/2021	07/27/2026
LW9531-71-3	GOLDMAN SACHS GROUP INC	SD			1.F FE	126,797	119.9720	119,972	113,700	119,993	0	(1,419)	0	(8,974)	1.625	0.400	JUL	800	1,918	09/04/2020	07/27/2026
LW9561-84-3	BANK OF AMERICA CORP			1	1.G FE	372,787	139.2670	376,022	365,364	362,846	0	692	0	(3,717)	2.300	2.505	JUL	3,684	8,712	03/20/2018	07/25/2025
LW9561-84-3	BANK OF AMERICA CORP	SD		1	1.G FE	529,236	139.2670	591,886	575,110	581,203	0	(1,478)	0	(6,103)	2.300	1.990	JUL	5,798	13,461	05/14/2020	07/25/2025
N7660#-AT-4	SHV NETHERLAND B V		D		2.A	12,000,000	101.6020	12,192,206	12,000,000	12,000,000	0	0	0	0	2.720	2.720	AO	63,467	326,485	09/24/2020	10/21/2030
Q0005*-AA-5	AMP CAPITAL WHOLESALE OFFICE FUND		D		1.G	5,000,000	107.4130	5,370,666	5,000,000	5,000,000	0	0	0	0	3.330	3.330	AO	30,988	166,500	10/24/2019	10/24/2029
Q7160#-AF-6	ORICA FINANCE LIMITED		D		2.B FE	7,378,070	102.3320	7,163,269	7,000,000	7,060,978	0	(72,420)	0	0	4.630	3.537	AO	59,418	324,100	05/02/2017	10/25/2022
Q8806#-AB-3	TABCORP FINANCE PTY LTD		D		2.C FE	5,000,000	112.2560	5,612,799	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	12,456	236,000	06/12/2018	06/12/2028
QJ2205-66-5	WELLS FARGO & COMPANY				1.E FE	1,702,504	121.0620	1,815,931	1,705,500	1,726,926	0	(4,822)	0	(128,799)	2.000	1.683	APR	23,270	36,258	10/18/2018	04/27/2026
QJ5812-55-8	UBS GROUP FUNDING SWITZE		B		1.G FE	428,197	115.8650	376,561	369,525	373,162	0	(4,554)	0	(27,659)	1.750	0.617	NOV	815	6,466	02/01/2018	11/16/2022
QJ7721-32-8	UNITED PARCEL SERVICE			1	1.G FE	510,060	119.9400	581,708	551,445	550,789	0	151	0	(40,958)	1.625	1.657	NOV	1,154	9,025	11/13/2015	11/15/2025
QZ0814-65-2	SKANDINAVISKA ENSKILDA		B		1.E FE	996,111	135.8670	1,059,760	1,055,496	1,052,508	0	4,796	0	(10,481)	1.250	1.737	AUG	5,386	13,542	01/17/2019	08/05/2022
QZ0814-65-2	SKANDINAVISKA ENSKILDA	SD	B		1.E FE	1,698,813	135.8670	1,807,027	1,799,756	1,794,718	0	8,088	0	(17,877)	1.250	1.731	AUG	9,184	23,072	01/17/2019	08/05/2022
QZ0926-98-5	CRED SUIS GP FUN LTD		B		2.A FE	338,615	139.3550	320,517	311,236	326,818	0	(2,933)	0	(8,864)	2.750	1.316	AUG	3,424	8,774	04/26/2021	08/08/2025
QZ0926-98-5	CRED SUIS GP FUN LTD	SD	B		2.A FE	1,913,909	139.3550	1,811,618	1,759,160	1,847,230	0	(16,580)	0	(50,099)	2.750	1.316	AUG	19,351	49,592	04/26/2021	08/08/2025
QZ2001-82-9	SHELL INTERNATIONAL FIN		B		1.E FE	302,855	115.8090	306,894	301,305	306,829	0	(880)	0	(22,843)	0.750	0.433	AUG	861	2,345	01/08/2021	08/15/2028
QZ3082-58-8	ATLAS COPCO AB		B	1	1.E FE	105,271	115.9540	115,954	113,700	113,596	0	20	0	(8,449)	0.625	0.645	AUG	241	737	08/23/2016	08/30/2026
QZ3305-03-9	MIRVAC GROUP FINANCE LTD		B		1.G FE	751,727	75.4750	777,398	748,089	757,520	0	(5,180)	0	(45,407)	3.500	2.740	MS	7,595	27,176	03/28/2019	09/18/2023
QZ3311-60-7	UBS GROUP FUNDING SWITZE		B	2	1.G FE	273,476	118.1100	248,032	238,770	251,664	0	(3,043)	0	(18,770)	1.250	0.026	SEP	998	3,100	01/08/2021	09/01/2026
QZ3311-60-7	UBS GROUP FUNDING SWITZE	SD	B	2	1.G FE	513,641	118.1100	519,686	500,280	518,664	0	(4,014)	0	(39,004)	1.250	0.408	SEP	2,090	6,495	12/04/2019	09/01/2026
QZ3846-56-0	HSBC HOLDINGS PLC		B		1.G FE	413,910	116.0740	458,493	449,115	448,110	0	342	0	(33,288)	0.875	0.960	SEP	1,260	4,106	08/30/2016	09/06/2024
QZ5424-04-4	NOVARTIS FINANCE SA		B	1	1.E FE	127,698	116.1730	139,408	136,440	130,233	0	879	0	(9,626)	0.625	1.338	SEP	241	879	11/21/2018	09/20/2028
QZ5424-04-4	NOVARTIS FINANCE SA	SD	B	1	1.E FE	127,698	116.1730	139,408	136,440	130,233	0	879	0	(9,626)	0.625	1.338	SEP	241	879	11/21/2018	09/20/2028
QZ9464-28-5	GOLDMAN SACHS GROUP INC			2	1.F FE	1,049,114	116.6230	1,154,570	1,125,630	1,124,665	0	(26)	0	(83,581)	1.250	1.246	MAY	9,444	14,875	01/08/2021	05/01/2025
QZ9792-49-5	MORGAN STANLEY				1.F FE	494,259	119.1740	476,694	454,800	458,125	0	(721)	0	(34,117)	1.375	1.206	OCT	1,131	6,378	01/08/2021	10/27/2026
UV3128-57-5	GOLDMAN SACHS GROUP INC				1.F FE	1,458,914	117.5150	1,609,951	1,557,690	1,560,920	0	(1,874)	0	(116,439)	2.000	1.863	JUL	13,486	32,340	11/12/2015	07/27/2023
Z02919-55-3	NEW YORK LIFE GLOBAL FDG				1.B FE	223,280	108.0150	216,030	219,082	221,150	0	(271)	0	(6,927)	0.125	0.002	SEP	84	272	10/21/2020	09/11/2029
Z03157-22-9	KBC GROUP NV		B	2	1.G FE	708,752	112.8470	677,084	682,200	680,521	0	471	0	(50,621)	0.125	0.192	SEP	263	887	09/03/2020	09/10/2026
Z03157-22-9	KBC GROUP NV	SD	B	2	1.G FE	1,423,751	112.8470	1,354,167	1,364,400	1,361,950	0	583	0	(84,302)	0.125	0.174	SEP	525	1,774	06/24/2021	09/10/2026
Z03159-82-9	SHELL INTERNATIONAL FIN	SD	B		1.E FE	1,907,609	126.4290	1,826,906	1,955,374	1,945,066	0	1,054	0	(19,805)	1.000	1.062	DEC	1,179	23,861	09/03/2020	12/10/2030
Z04152-75-7	BPCE SA		B	2	2.A FE	358,237	113.2740	339,821	341,100	341,124	0	(10)	0	(25,391)	0.500	0.494	SEP	505	1,770	01/08/2021	09/15/2027
Z04152-75-7	BPCE SA	SD	B	2	2.A FE	234,205	113.2740	226,547	227,400	225,993	0	305	0	(16,805)	0.500	0.634	SEP	336	1,180	09/09/2020	09/15/2027
Z04754-87-5	COCA-COLA CO/THE			1	1.F FE	1,180,312	111.0340	1,110,337	1,137,000	1,133,505	0	502	0	(84,324)	0.125	0.168	MAR	1,137	729	09/14/2020	03/15/2029
Z05119-99-5	NOVARTIS FINANCE SA		B	1	1.E FE	370,902	111.2250	361,480	369,525	363,813	0	174	0	(7,263)	0.000	0.232	SEP	0	0	10/15/2021	09/23/2028
Z06167-57-1	DIAGEO CAPITAL BV		B	2	1.G FE	289,436	111.9340	279,836	284,250	282,307	0	293	0	(20,992)	0.125	0.227	SEP	92	365	09/25/2020	09/28/2028
Z06400-72-5	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	1,455,117	113.4900	1,418,621	1,421,250	1,419,304	0	275	0	(105,593)	0.375	0.395	OCT	1,139	5,674	09/28/2020	10/15/2028
Z06400-75-8	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	379,638	113.1550	339,466	341,100	361,879	0	(1,083)	0	(26,967)	1.375	1.002	OCT	1,002	4,993	01/08/2021	10/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
ZP2945-41-5	COOPERATIEVE RABOBANK UA		B		1.G FE	654,671	134.2670	671,336	676,600	674,148	0	765	0	(6,846)	1.250	1.373	JAN	8,156	8,524	01/06/2020	01/14/2025
ZP2945-41-5	COOPERATIEVE RABOBANK UA	SD	B		1.G FE	1,833,079	134.2670	1,879,741	1,894,480	1,887,615	0	2,141	0	(19,169)	1.250	1.373	JAN	22,838	23,868	01/06/2020	01/14/2025
ZP3178-24-8	DANSKE BANK A/S		B	2	2.B FE	588,189	135.8270	590,849	588,642	598,299	0	(1,806)	0	(6,142)	2.250	1.900	JJ	6,154	13,435	11/24/2020	01/14/2028
ZP3178-24-8	DANSKE BANK A/S	SD	B	2	2.B FE	771,995	135.8270	801,382	798,388	796,539	0	332	0	(8,109)	2.250	2.299	JJ	8,347	18,222	01/07/2020	01/14/2028
ZP3179-28-7	GENERAL MILLS INC			1	2.B FE	557,421	114.4050	572,025	568,500	568,342	0	38	0	(42,285)	0.450	0.457	JAN	2,460	2,735	01/07/2020	01/15/2026
ZP3184-12-1	BNP PARIBAS		B		1.G FE	391,610	135.3930	406,179	405,960	404,243	0	262	0	(4,112)	1.875	1.951	DEC	375	7,435	01/07/2020	12/14/2027
ZP3184-12-1	BNP PARIBAS	SD	B		1.G FE	1,044,294	135.3930	1,083,145	1,082,560	1,077,980	0	698	0	(10,964)	1.875	1.951	DEC	1,001	19,826	01/07/2020	12/14/2027
ZP3187-56-1	BPCE SA		B		1.F FE	372,428	113.4320	340,295	341,100	345,517	0	(1,142)	0	(25,769)	0.250	(0.070)	JAN	820	912	01/08/2021	01/15/2026
ZP3187-56-1	BPCE SA	SD	B		1.F FE	444,585	113.4320	453,727	454,800	453,744	0	255	0	(33,737)	0.250	0.308	JAN	1,093	1,216	01/07/2020	01/15/2026
ZP3535-15-7	BANQUE FED CRED MUTUEL	SD	B		1.G FE	690,584	113.4080	680,447	682,200	681,962	0	166	0	(42,123)	0.750	0.750	JAN	4,892	2,718	06/24/2021	01/17/2030
ZP3883-68-0	OP CORPORATE BANK PLC		B		1.G FE	433,692	114.6040	418,304	415,005	419,767	0	(981)	0	(31,271)	0.600	0.358	JAN	2,374	2,659	01/08/2021	01/18/2027
ZP3883-68-0	OP CORPORATE BANK PLC	SD	B		1.G FE	194,143	114.6040	200,557	198,975	198,820	0	30	0	(14,791)	0.600	0.616	JAN	1,138	1,275	01/09/2020	01/18/2027
ZP3888-03-6	ABN AMRO BANK NV	SD	B		1.F FE	602,963	135.2650	676,323	676,600	670,359	0	1,793	0	(6,625)	1.375	1.687	JJ	4,272	9,425	05/14/2020	01/16/2025
ZP4537-57-4	NATL GRID ELECT TRANS		B	1	2.A FE	556,700	113.9170	569,586	568,500	568,500	0	0	0	(42,300)	0.190	0.190	JAN	1,024	1,152	01/13/2020	01/20/2025
ZP6059-66-8	LLOYDS BK CORP MKTS PLC		B		1.F FE	968,909	114.6740	1,003,401	994,875	994,390	0	153	0	(73,973)	0.375	0.391	JAN	3,455	3,974	01/21/2020	01/28/2025
ZP6078-00-7	DEUTSCHE TELEKOM AG		B		2.B FE	112,667	108.8330	108,833	109,541	111,524	0	(195)	0	(3,494)	0.435	0.253	FEB	430	484	10/21/2020	02/06/2032
ZP6826-41-3	NATIONAL GRID GAS PLC		B	1	2.A FE	507,621	126.3660	499,145	534,514	500,360	0	615	0	(7,876)	1.375	2.156	FEB	6,605	0	10/27/2021	02/07/2031
ZP6826-41-3	NATIONAL GRID GAS PLC	SD	B	1	2.A FE	6,019,822	126.3660	5,854,531	6,269,376	5,941,539	0	17,243	0	(95,526)	1.375	2.009	FEB	77,465	0	10/27/2021	02/07/2031
ZP8703-75-0	IBM CORP			1	1.G FE	464,853	113.0880	446,699	449,115	453,242	0	(706)	0	(33,762)	0.300	0.140	FEB	1,196	1,436	01/08/2021	02/11/2028
ZP8703-75-0	IBM CORP	SD		1	1.G FE	253,771	113.0880	260,103	261,510	261,320	0	30	0	(19,441)	0.300	0.312	FEB	696	836	02/04/2020	02/11/2028
ZP8703-78-4	IBM CORP	SD		1	1.G FE	110,109	114.6880	114,688	113,700	113,388	0	15	0	(8,435)	1.200	1.217	FEB	1,211	1,454	02/04/2020	02/11/2040
ZP9004-83-6	MACQUARIE BANK LTD		B		1.F FE	1,702,798	72.1390	1,659,188	1,670,490	1,711,721	0	(12,797)	0	(102,550)	1.700	0.895	FA	10,958	29,571	08/10/2020	02/12/2025
ZP9016-63-2	LVMH MOET HENNESSY VUITT		B	1	1.E FE	933,881	133.5800	935,058	947,240	942,092	0	513	0	(12,570)	1.125	1.235	FEB	9,459	4,669	10/27/2021	02/11/2027
ZP9016-63-2	LVMH MOET HENNESSY VUITT	SD	B	1	1.E FE	3,659,713	133.5800	3,740,234	3,788,960	3,762,244	0	3,468	0	(47,048)	1.125	1.266	FEB	37,838	24,901	10/27/2021	02/11/2027
ZP9018-09-1	COMCAST CORP			1	1.G FE	3,447,403	112.7990	3,496,784	3,524,700	3,521,939	0	357	0	(261,949)	0.250	0.259	MAY	5,456	9,436	01/08/2021	05/20/2027
ZP9018-09-1	COMCAST CORP	SD		1	1.G FE	262,976	112.7990	270,719	272,880	272,110	0	137	0	(20,232)	0.250	0.303	MAY	422	731	02/05/2020	05/20/2027
ZP9018-11-7	COMCAST CORP			1	1.G FE	372,233	111.6250	334,875	341,100	354,542	0	(734)	0	(26,408)	1.250	0.997	FEB	3,680	4,545	01/08/2021	02/20/2040
ZP9018-11-7	COMCAST CORP	SD		1	1.G FE	119,162	111.6250	111,625	113,700	115,234	0	(80)	0	(8,577)	1.250	1.165	FEB	1,227	1,515	10/01/2020	02/20/2040
ZP9354-87-6	TELENOR ASA		B	1	1.G FE	298,741	112.5360	281,339	284,250	287,747	0	(616)	0	(21,433)	0.250	0.040	FEB	625	758	11/12/2020	02/14/2028
Z00116-34-8	DEXUS FINANCE PTY LTD		B	1	1.G FE	1,539,747	70.8530	1,417,055	1,452,600	1,448,012	0	373	0	(92,108)	2.500	2.545	AO	7,582	18,553	05/12/2021	10/17/2029
Z03268-37-7	JPMORGAN CHASE & CO	SD		1	1.G FE	111,000	114.7370	114,737	113,700	113,700	0	0	0	(8,460)	1.047	1.047	NOV	189	1,216	10/28/2019	11/04/2032
Z04666-56-1	SANTANDER UK PLC	SD	B		1.A FE	876,112	136.8820	930,795	920,176	920,176	0	0	0	(9,384)	0.650	0.650	FMAN	819	6,096	11/05/2019	11/12/2024
Z04666-81-9	SHELL INTERNATIONAL FIN		B		1.E FE	1,762,307	112.1280	1,794,040	1,819,200	1,811,906	0	1,206	0	(134,693)	0.125	0.194	NOV	336	2,313	11/05/2019	11/08/2027
Z04666-83-5	SHELL INTERNATIONAL FIN		B		1.E FE	121,190	110.2830	121,312	125,070	124,532	0	52	0	(9,261)	0.500	0.545	NOV	93	636	11/05/2019	11/08/2031
Z04666-83-5	SHELL INTERNATIONAL FIN	SD	B		1.E FE	110,173	110.2830	110,283	113,700	113,211	0	47	0	(8,419)	0.500	0.545	NOV	84	578	11/05/2019	11/08/2031
Z04666-84-3	SHELL INTERNATIONAL FIN		B		1.E FE	209,082	103.8620	186,951	204,660	201,537	0	77	0	(7,622)	0.875	0.968	NOV	265	1,822	07/19/2021	11/08/2039
Z04666-84-3	SHELL INTERNATIONAL FIN	SD	B		1.E FE	116,157	103.8620	103,862	113,700	111,965	0	43	0	(4,234)	0.875	0.968	NOV	147	1,012	07/19/2021	11/08/2039
Z06160-19-1	ABBOTT IRELAND FINANCING		B	1	1.F FE	1,708,918	114.3590	1,652,494	1,642,965	1,659,998	0	(3,240)	0	(123,611)	0.375	0.174	NOV	726	6,162	01/08/2021	11/19/2027
Z08202-32-2	CHORUS LTD	SD	B		2.B FE	121,712	115.7180	115,718	113,700	116,398	0	(563)	0	(8,680)	0.875	0.388	DEC	74	990	09/07/2020	12/05/2026
ZR2967-41-5	SPARK FINANCE LTD		B		1.G FE	795,192	71.0850	710,852	726,300	771,028	0	(5,130)	0	(45,930)	2.600	1.790	MS	5,477	19,600	12/03/2020	03/18/2030
ZR3437-76-4	GENERAL MOTORS FINL CO			1	2.C FE	1,009,801	137.0830	959,583	947,240	982,999	0	(5,082)	0	(21,720)	2.350	1.245	SEP	7,318	22,755	06/30/2021	09/03/2025
ZR3437-76-4	GENERAL MOTORS FINL CO	SD		1	2.C FE	937,673	137.0830	891,041	879,580	912,785	0	(4,719)	0	(20,169)	2.350	1.245	SEP	6,796	21,130	06/30/2021	09/03/2025
ZR3442-85-5	ATLAS COPCO FINANCE		B	2	1.E FE	109,924	111.5260	111,526	113,700	112,931	0	97	0	(8,393)	0.125	0.214	SEP	47	148	08/27/2019	09/03/2029
ZR5005-79-1	SCHLUMBERGER FINANCE BV		B	1	1.F FE	1,980,773	112.8750	2,031,742	2,046,600	2,043,321	0	544	0	(151,977)	0.250	0.278	OCT	1,093	5,219	09/06/2019	10/15/2027
ZR5453-62-9	ANZ NEW ZEALAND INTL/LDN		B		1.E FE	378,430	112.0670	369,822	375,210	372,455	0	53	0	(6,027)	0.375	0.472	SEP	409	0	11/04/2021	09/17/2029
ZR5453-62-9	ANZ NEW ZEALAND INTL/LDN	SD	B		1.E FE	194,949	112.0670	190,514	193,290	191,871	0	27	0	(3,105)	0.375	0.472	SEP	211	0	11/04/2021	09/17/2029
ZR6539-13-7	UNITED ENERGY DISTRIBUTI		B	1	1.G FE	379,005	72.2740	361,371	363,150	379,396	0	(3,331)	0	(22,752)	2.200	1.210	AO	1,405	8,434	11/04/2020	10/29/2026
ZR8273-20-6	CREDIT MUTUEL ARKEA		B		1.F FE	592,840	112.7300	563,651	568,500	574,967	0	(1,018)	0	(42,818)	0.375	0.192	OCT	526	2,174	01/08/2021	10/03/2028
ZR8273-20-6	CREDIT MUTUEL ARKEA	SD	B		1.F FE	217,145	112.7300	225,460	227,400	225,157	0	315	0	(16,719)	0.375	0.524	OCT	210	870	12/04/2019	10/03/2028
ZR8273-43-8	ROYAL BANK OF CANADA	SD			1.A FE	2,095,760	136.6070	2,322,317	2,300,440	2,300,440	0	0	0	(23,460)	0.647	0.647	JAJO	3,627	14,658	09/26/2019	10/03/2024
ZR8867-94-0	CITIGROUP INC			1	1.G FE	1,237,610	113.6720	1,182,184	1,182,480	1,181,467	0	210	0	(87,920)	0.500	0.516	OCT	1,366	6,007	01/08/2021	10/08/2027
ZR8867-94-0	CITIGROUP INC	SD		1	1.G FE	282,790	113.6720	272,812	272,880	271,737	0	245	0	(20,211)	0.500	0.589	OCT	315	1,386	07/30/2020	10/08/2027
ZR9240-54-3	SWEDBANK AB		B		1.G FE	371,850	114.2160	388,335	386,580	386,144	0	151	0	(28,714)	0.250	0.291	OCT	222	983	10/02/2019	10/09/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
ZR9240-54-3	SWEDBANK AB	SD	B		1.G FE	327,873	114.2160	342,649	341,100	338,463	0	918	0	(25,089)	0.250	0.532	OCT	196	868	12/04/2019	10/09/2024
ZS0233-70-1	CITIGROUP INC			1	1.G FE	1,948,771	118.0730	2,066,276	1,989,750	1,977,012	0	1,637	0	(146,959)	1.250	1.343	APR	18,126	26,029	04/03/2019	04/10/2029
ZS1068-34-6	ERSTE GROUP BANK AG		B		1.F FE	223,994	114.7560	229,513	227,400	226,812	0	253	0	(16,855)	0.375	0.489	APR	607	898	04/09/2019	04/16/2024
ZS1068-34-6	ERSTE GROUP BANK AG	SD	B		1.F FE	223,994	114.7560	229,513	227,400	226,812	0	253	0	(16,855)	0.375	0.489	APR	607	898	04/09/2019	04/16/2024
ZS1867-29-1	SIKA CAPITAL BV		B	1	1.G FE	309,616	116.6190	303,209	295,620	300,806	0	(1,076)	0	(22,398)	0.875	0.497	APR	1,750	2,759	01/08/2021	04/29/2027
ZS1867-29-1	SIKA CAPITAL BV	SD	B	1	1.G FE	231,074	116.6190	239,068	233,085	232,639	0	81	0	(17,303)	0.875	0.912	APR	1,380	2,175	04/15/2019	04/29/2027
ZS1867-30-9	SIKA CAPITAL BV		B	1	1.G FE	364,096	121.6480	364,943	341,100	366,388	0	(286)	0	2,578	1.500	0.656	APR	3,462	0	11/19/2021	04/29/2031
ZS1867-30-9	SIKA CAPITAL BV	SD	B	1	1.G FE	121,365	121.6480	121,648	113,700	122,129	0	(95)	0	859	1.500	0.656	APR	1,154	0	11/19/2021	04/29/2031
ZS2148-35-2	TORONTO-DOMINION BANK				1.F FE	848,004	114.7410	808,928	801,585	807,407	0	(2,639)	0	(60,158)	0.375	0.050	APR	2,067	3,198	01/08/2021	04/25/2024
ZS2148-35-2	TORONTO-DOMINION BANK	SD			1.F FE	286,785	114.7410	292,591	289,935	289,522	0	176	0	(21,528)	0.375	0.437	APR	748	1,157	04/16/2019	04/25/2024
ZS3025-37-7	MORGAN STANLEY			1	1.F FE	423,890	115.0020	437,007	432,060	432,060	0	0	0	(32,148)	0.637	0.637	JUL	1,199	2,849	04/24/2019	07/26/2024
ZS3025-37-7	MORGAN STANLEY	SD		1	1.F FE	435,045	115.0020	448,507	443,430	443,430	0	0	0	(32,994)	0.637	0.637	JUL	1,230	2,924	04/24/2019	07/26/2024
ZS3351-61-7	SVENSKA HANDELSBANKEN AB	SD	B		1.D FE	772,500	136.6660	819,999	811,920	811,256	0	316	0	(8,254)	1.625	1.668	DEC	615	13,188	04/25/2019	12/15/2023
ZS4095-25-4	BANK OF AMERICA CORP			1	1.G FE	162,618	118.5200	171,854	164,865	164,865	0	0	0	(12,267)	1.381	1.381	MAY	1,478	2,436	04/30/2019	05/09/2030
ZS4095-25-4	BANK OF AMERICA CORP	SD		1	1.G FE	117,758	118.5200	124,446	119,385	119,385	0	0	0	(8,883)	1.381	1.381	MAY	1,071	1,764	04/30/2019	05/09/2030
ZS4387-93-3	BP CAPITAL MARKETS PLC	SD	B		1.G FE	128,248	117.4350	117,435	113,700	120,518	0	(649)	0	(7,081)	1.231	0.570	MAY	913	1,498	02/17/2021	05/08/2031
ZS7762-25-6	SOCIETE GENERALE	SD	B		1.F FE	222,698	113.9020	227,805	227,400	227,329	0	174	0	(16,898)	0.000	0.078	MAY	0	0	05/21/2019	05/27/2022
ZS8041-71-8	TOTAL CAPITAL INTL SA		B	1	1.F FE	379,946	136.5970	409,792	405,960	405,960	0	0	0	(4,140)	1.660	1.659	JUL	3,009	6,829	05/22/2019	07/22/2026
ZS8041-71-8	TOTAL CAPITAL INTL SA	SD	B	1	1.F FE	633,244	136.5970	682,987	676,600	676,600	0	0	0	(6,900)	1.660	1.659	JUL	5,016	11,382	05/22/2019	07/22/2026
ZS8041-72-6	TOTAL CAPITAL INTL SA		B	1	1.F FE	609,626	115.7940	578,972	568,500	584,643	0	(2,739)	0	(43,564)	0.696	0.210	MAY	2,331	4,243	01/08/2021	05/31/2028
ZS8041-72-6	TOTAL CAPITAL INTL SA	SD	B	1	1.F FE	446,000	115.7940	463,177	454,800	454,800	0	0	0	(33,840)	0.696	0.696	MAY	1,865	3,394	05/22/2019	05/31/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,592,940,507	XXX	2,681,972,495	2,572,001,296	2,586,273,772	(841,576)	(3,252,471)	241,726	(20,416,414)	XXX	XXX	XXX	21,168,872	67,014,777	XXX	XXX
03463U-AA-5	ANGEL OAK MORTGAGE TRUST 19-4 A1			2,4	1.A	1,738,059	100.4880	1,746,565	1,738,079	1,738,059	0	25	0	0	2.993	2.867	MON	4,335	52,021	07/26/2019	07/26/2049
03463U-AB-3	ANGEL OAK MORTGAGE TRUST 19-4 A2			2,4	1.A	1,496,970	99.9880	1,496,803	1,496,977	1,496,970	0	9	0	0	3.096	2.971	MON	3,862	46,346	07/26/2019	07/26/2049
03463W-AA-1	ANGEL OAK MORTGAGE TRUST 19-2 A1			2,4	1.A	270,563	100.1110	270,866	270,565	270,563	0	3	0	0	3.628	3.477	MON	818	9,816	03/19/2019	03/25/2049
03463W-AB-9	ANGEL OAK MORTGAGE TRUST 19-2 A2			2,4	1.A	968,150	100.2020	970,109	968,150	968,150	0	0	0	0	3.782	3.626	MON	3,051	36,615	03/19/2019	03/25/2049
042858-AA-8	ARROYO MORTGAGE TRUST 19-2 A1			2,4	1.A	972,036	101.5110	986,725	972,039	972,039	0	4	0	0	3.347	3.267	MON	2,711	32,534	05/16/2019	04/25/2049
07876A-AA-1	BELLEMEADE RE LT 21-2A M1A			2,4	2.A FE	3,500,000	100.1610	3,505,646	3,500,000	3,500,000	0	0	0	0	1.250	1.266	MON	607	23,541	06/11/2021	06/25/2031
10569T-AC-2	BRAVO RESIDENTIAL FUNDING TRUS 21-NQM1 A			2,4	1.A	1,362,852	98.8030	1,346,554	1,362,871	1,362,871	0	24	0	0	1.332	1.304	MON	1,513	10,590	06/04/2021	02/25/2049
12654P-AA-6	CREDIT SUISSE MORTGAGE TRUST 18-RPL9 A1			2,4	1.A	808,517	103.4150	834,950	807,381	807,573	0	182	0	0	3.850	3.720	MON	2,590	31,084	10/02/2018	09/25/2057
17327R-AA-8	CITIGROUP MORTGAGE LOAN TRUST 19-RP1 A1			2,4	1.A	1,054,918	102.7960	1,075,646	1,046,394	1,051,880	0	(682)	0	0	3.500	3.161	MON	3,052	36,624	04/26/2019	01/25/2066
302980-AA-5	FWD SECURITIZATION TRUST 19-INV1 A1			2,4	1.A	2,041,463	102.1140	2,084,786	2,041,623	2,041,463	0	107	0	0	2.810	2.745	MON	4,781	57,370	06/28/2019	06/25/2049
31572L-AC-0	ELLINGTON FINANCIAL MORTGAGE T 21-2 A3			2,4	1.A	1,599,903	98.1220	1,569,870	1,599,922	1,599,922	0	22	0	0	1.291	1.268	MON	1,721	12,049	06/04/2021	06/25/2066
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5			2,4	1.A	3,156,656	100.6780	3,099,594	3,078,725	3,154,238	0	(6,602)	0	0	2.500	1.993	MON	6,414	38,484	06/11/2021	06/01/2051
36167C-AA-4	GCAT 19-RPL1 A1			2,4	1.A	1,905,041	101.4300	1,926,856	1,899,697	1,902,421	0	(616)	0	0	2.650	2.497	MON	4,195	50,345	08/15/2019	10/25/2068
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A			2,4	1.A	824,852	102.4190	829,738	810,143	821,123	0	(1,587)	0	0	3.750	2.976	MON	2,532	30,380	04/26/2019	04/25/2058
59981A-AC-0	MILL CITY MORTGAGE TRUST 19-1 A1			2,4	1.A	10,009,712	102.5140	10,125,203	9,876,924	10,008,502	0	(38,488)	0	0	3.250	2.894	MON	26,750	321,000	06/10/2019	10/25/2069
64352V-FX-4	NEW CENTURY HOME EQUITY LOAN T 04-2 A2			2,4	1.A FM	148,056	98.7490	147,821	149,693	148,189	0	330	0	0	0.842	1.197	MON	18	1,060	03/17/2021	08/25/2034
64828C-AA-7	NEW RESIDENTIAL MORTGAGE LOAN 18-2A A1			2,4	1.A	754,529	106.1230	780,452	735,425	753,524	0	601	0	0	4.500	3.665	MON	2,758	33,094	04/30/2018	02/25/2058
64830C-AA-3	NEW RESIDENTIAL MORTGAGE LOAN 19-1A A1			2,4	1.A	2,249,173	103.9560	2,329,747	2,241,090	2,246,348	0	1,356	0	0	4.000	3.821	MON	7,470	89,626	01/09/2019	09/25/2057
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1			2,4	1.A	1,185,804	105.1240	1,216,762	1,157,451	1,183,756	0	(1,132)	0	0	4.250	3.398	MON	4,099	49,174	04/09/2019	12/25/2057
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN 19-RPL2 A1			2,4	1.A	3,179,969	102.7130	3,223,010	3,137,888	3,165,835	0	(3,796)	0	0	3.250	2.776	MON	8,498	101,981	07/31/2019	02/25/2059
64830M-AG-8	NEW RESIDENTIAL MORTGAGE LOAN 19-5A A1B			2,4	1.A	1,364,948	102.8810	1,367,410	1,329,124	1,363,324	0	(3,615)	0	0	3.500	2.503	MON	3,877	46,519	10/03/2019	08/25/2059
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20			2,4	1.A	3,571,091	98.9530	3,503,592	3,540,664	3,571,091	0	(1,759)	0	0	2.500	2.350	MON	7,376	44,258	06/18/2021	06/25/2051
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1			2,4	1.A	1,904,521	99.8750	1,871,150	1,873,491	1,904,521	0	(2,042)	0	0	2.500	2.260	MON	3,903	19,516	07/09/2021	06/25/2051
81746F-AU-9	SEQUOIA MORTGAGE TRUST 17-6 A19			2,4	1.A	376,335	101.1830	376,784	372,379	376,335	0	(3,756)	0	0	3.500	3.116	MON	1,086	13,027	08/16/2017	09/25/2047
81746Q-AU-5	SEQUOIA MORTGAGE TRUST 18-2 A19			2,4	1.A	120,088	101.4130	121,842	120,144	120,144	0	50	0	0	3.500	3.442	MON	350	4,195	01/16/2018	02/25/2048
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 19-2 A1			2,4	1.A	1,459,971	102.0330	1,461,788	1,432,661	1,459,971	0	(31,348)	0	0	4.000	2.746	MON	4,776	57,242	05/17/2019	06/25/2049
81747C-AA-9	SEQUOIA MORTGAGE TRUST 19-CH2 A1			2,4	1.A	973,822	101.2110	957,841	946,384	973,822	0	(41,691)	0	0	4.500	1.954	MON	3,549	42,514	07/16/2019	08/25/2049
81747C-AU-5	SEQUOIA MORTGAGE TRUST 19-CH2 A19			2,4	1.A	132,386	99.8720	128,887	129,052	132,386	0	(5,065)	0	0	4.500	2.199	MON	484	5,797	07/16/2019	08/25/2049
81747G-AU-6	SEQUOIA MORTGAGE TRUST 18-5 A19			2,4	1.A	520,229	100.8320	541,653	537,184	520,229	0	19,347	0	0	3.500	4.657	MON	1,567	18,768	04/25/2018	05/25/2048
81747M-AA-7	SEQUOIA MORTGAGE TRUST 19-CH1 A1			2,4	1.A	768,332	99.9250	753,461	754,024	768,332	0	(31,638)	0	0	4.500	2.695	MON	2,828	33,931	02/21/2019	03/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81747M-AT-6	SEQUOIA MORTGAGE TRUST 19-CH1 A19			2,4	1.A	65,657	100.0950	64,692	64,631	64,995	0	(2,710)	0	0	4.500	2.909	MON	242	2,908	02/21/2019	03/25/2049
81748M-AD-0	SEQUOIA MORTGAGE TRUST 20-1 A4			2,4	1.A	6,329	99.7930	6,191	6,204	6,235	0	(534)	0	0	3.500	1.057	MON	18	217	01/08/2020	02/25/2050
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1			4	1.A	5,208,349	99.8470	5,147,311	5,155,187	5,208,349	0	(3,463)	0	0	2.500	2.331	MON	10,740	64,440	06/21/2021	07/25/2051
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19			4	1.A	2,351,322	98.8890	2,317,230	2,343,267	2,351,322	0	(525)	0	0	2.500	2.428	MON	4,882	29,291	06/21/2021	07/25/2051
89173F-AA-8	TOWD POINT MORTGAGE TRUST 17-1 A1			2,4	1.A	571,376	100.9110	575,816	570,620	570,620	0	(173)	0	0	2.750	2.639	MON	1,308	15,692	02/07/2017	10/25/2056
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1			2,4	1.A	4,734,918	103.3520	4,891,841	4,733,197	4,733,197	0	0	0	0	3.750	3.671	MON	14,791	177,495	06/22/2018	05/25/2058
89175T-AA-6	TOWD POINT MORTGAGE TRUST 18-4 A1			2,4	1.A	10,248,331	103.3380	10,921,541	10,568,759	10,294,316	0	62,326	0	0	3.000	3.669	MON	26,422	317,063	08/07/2018	06/25/2058
89176E-AA-8	TOWD POINT MORTGAGE TRUST 18-1 A1			2,4	1.A	1,010,161	101.5740	1,026,721	1,010,812	1,010,161	0	323	0	0	3.000	2.955	MON	2,527	30,324	02/06/2018	01/25/2058
89176L-AA-2	TOWD POINT MORTGAGE TRUST 18-6 A1A			2,4	1.A	1,089,836	102.4860	1,121,596	1,094,394	1,090,452	0	2,488	0	0	3.750	3.810	MON	3,420	41,040	10/25/2018	03/25/2058
89176L-AB-0	TOWD POINT MORTGAGE TRUST 18-6 A1B			2,4	1.A	11,258,196	105.4010	11,828,393	11,222,250	11,241,049	0	(8,285)	0	0	3.750	3.674	MON	35,070	420,834	05/06/2019	03/25/2058
89176U-AN-4	TOWD POINT MORTGAGE TRUST 20-2 A1A			2,4	1.A	957,589	99.3210	941,670	948,109	957,230	0	(2,718)	0	0	1.636	1.318	MON	1,293	15,511	03/24/2020	04/25/2060
89176V-AA-0	TOWD POINT MORTGAGE TRUST 18-5 A1			2,4	1.A	1,442,438	101.7860	1,499,414	1,473,111	1,448,558	0	10,665	0	0	3.250	3.760	MON	3,990	47,876	09/21/2018	07/25/2058
89176V-AL-6	TOWD POINT MORTGAGE TRUST 18-5 A1B			2,4	1.A	12,413,652	101.2170	12,399,110	12,250,000	12,365,248	0	(17,853)	0	0	3.250	3.021	MON	33,177	398,125	09/17/2019	07/25/2058
89177B-AA-3	TOWD POINT MORTGAGE TRUST 19-1 A1			2,4	1.A	6,980,752	104.1780	7,316,944	7,023,529	6,984,437	0	13,962	0	0	3.750	3.848	MON	21,949	261,202	01/24/2019	03/25/2058
89178B-AB-0	TOWD POINT MORTGAGE TRUST 19-4 A2			2,4	1.A	7,619,441	104.5400	7,840,494	7,500,000	7,595,983	0	(12,167)	0	0	3.250	3.054	MON	20,312	243,750	11/04/2019	10/25/2059
89178W-BB-3	TOWD POINT MORTGAGE TRUST 20-1 A2A			2,4	1.A	6,448,312	104.3540	6,522,106	6,250,000	6,410,341	0	(21,796)	0	0	3.100	2.697	MON	16,146	193,750	01/24/2020	01/25/2060
89178W-BD-9	TOWD POINT MORTGAGE TRUST 20-1 A2B			2,4	1.A	770,847	102.7300	770,477	750,000	767,546	0	(1,864)	0	0	3.250	2.937	MON	2,031	24,375	01/24/2020	01/25/2060
BCC2L2-BS-5	BRASS PLC -8X A2		B	2,4	1.A FE	135,995	136.1960	150,267	149,301	149,301	0	0	0	(1,523)	0.770	0.888	FMAN	144	1,175	09/11/2019	11/16/2066
BCC2L2-BS-5	BRASS PLC -8X A2	SD	B	2,4	1.A FE	450,931	136.1960	498,255	495,051	495,051	0	0	0	(5,049)	0.770	0.888	FMAN	476	3,896	09/11/2019	11/16/2066
BCC2L7-6K-7	ALBION -4 A		B	2,4	1.A FE	91,032	136.0980	99,337	98,769	98,769	0	0	0	(1,007)	0.730	0.826	FMAN	89	737	09/18/2019	08/17/2062
BCC2L7-6K-7	ALBION -4 A	SD	B	2,4	1.A FE	364,127	136.0980	397,346	395,074	395,074	0	0	0	(4,029)	0.730	0.826	FMAN	356	2,947	09/18/2019	08/17/2062
BCC2ML-FW-9	LANARK MASTER ISSUER PLC 20-1X 2A	SD	B	2,4	1.A FE	753,408	135.7380	781,853	779,443	779,443	0	0	0	(7,949)	0.620	0.649	FMAN	529	4,918	01/16/2020	12/22/2069
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						125,391,945	XXX	127,770,716	124,807,852	125,401,258	0	(134,081)	0	(19,557)	XXX	XXX	XXX	321,483	3,647,067	XXX	XXX
05492P-AG-3	BANC OF AMERICA MERRILL LYNCH 19-BPR CNM			4	2.B FE	2,308,068	98.0990	2,207,228	2,250,000	2,284,561	0	(11,726)	0	0	3.843	3.261	MON	7,205	84,829	11/27/2019	11/05/2032
05492P-AU-2	BANC OF AMERICA MERRILL LYNCH 19-BPR BMP			4	1.D FE	3,089,973	101.3190	3,039,570	3,000,000	3,053,484	0	(18,170)	0	0	3.589	2.920	MON	8,973	107,670	12/05/2019	11/05/2032
05493E-BD-3	BARCLAYS COMMERCIAL MORTGAGE S 21-C9 C			2,4	1.A	4,866,391	100.8580	4,765,541	4,725,000	4,855,897	0	(10,494)	0	0	3.191	2.831	MON	12,565	113,081	02/17/2021	02/15/2054
05548W-AC-1	BARCLAYS COMMERCIAL MORTGAGE S 18-TALL B			4	1.A	3,230,366	97.7520	3,176,940	3,250,000	3,241,191	0	2,867	0	0	1.077	1.178	MON	1,659	35,428	03/19/2018	03/15/2037
05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S 19-C3 A3			2,4	1.A	31,307,923	107.0030	33,170,930	31,000,000	31,225,152	0	(33,216)	0	0	3.319	3.183	MON	85,741	1,028,890	05/17/2019	05/15/2052
05551V-AC-7	BARCLAYS COMMERCIAL MORTGAGE S 21-C10 D			2,4	1.A	2,429,506	86.7440	2,437,506	2,810,000	2,444,259	0	14,753	0	0	2.000	3.617	MON	4,683	23,417	06/25/2021	07/15/2054
05601G-AA-4	BPCRE HOLDER LLC 21-FL1 A			2,4	1.A FE	992,059	99.8400	990,469	992,059	992,059	0	0	0	0	0.953	0.964	MON	448	7,501	02/12/2021	02/15/2037
056054-AA-7	BX TRUST 19-XL A			4	1.A	15,804,629	99.9720	15,800,204	15,804,629	15,804,629	0	0	0	0	1.026	1.223	MON	7,687	164,127	10/09/2019	10/15/2036
056054-AA-7	BX TRUST 19-XL A	SD		4	1.A	5,214,819	99.9720	5,213,358	5,214,819	5,214,819	0	0	0	0	1.026	1.223	MON	2,536	54,155	10/09/2019	10/15/2036
05606K-AA-0	BX TRUST 19-MMP A			2,4	1.A FE	3,009,938	99.6350	2,998,951	3,009,938	3,009,938	0	0	0	0	1.106	1.350	MON	1,578	33,674	08/15/2019	08/15/2036
05607Q-AA-6	BX TRUST 20-BXLP A			4	1.A	2,894,251	99.9410	2,892,544	2,894,251	2,894,251	0	0	0	0	0.906	0.991	MON	1,244	26,524	01/23/2020	12/15/2036
05607Q-AA-6	BX TRUST 20-BXLP A	SD		4	1.A	2,853,334	99.9410	2,851,651	2,853,334	2,853,334	0	0	0	0	0.906	0.991	MON	1,226	26,149	01/23/2020	12/15/2036
05608W-AA-2	BX TRUST 21-SOAR A			4	1.A	500,000	99.4260	497,130	500,000	500,000	0	0	0	0	0.776	0.786	MON	184	1,792	06/11/2021	06/15/2038
05608W-AA-2	BX TRUST 21-SOAR A	SD		4	1.A	1,330,000	99.4260	1,322,366	1,330,000	1,330,000	0	0	0	0	0.776	0.786	MON	490	4,766	06/11/2021	06/15/2038
06539W-BE-5	BANK 20-BN25 AS			2,4	1.A	916,658	102.6330	913,434	890,000	911,923	0	(2,542)	0	0	2.841	2.487	MON	2,107	25,285	01/27/2020	01/15/2063
06539W-BE-5	BANK 20-BN25 AS	SD		2,4	1.A	288,387	102.6330	287,372	280,000	286,897	0	(800)	0	0	2.841	2.487	MON	663	7,955	01/27/2020	01/15/2063
065402-BH-1	BANK 19-BN18 C			2,4	1.A	2,607,142	107.2820	2,715,576	2,531,250	2,586,047	0	(8,015)	0	0	4.214	3.851	MON	8,889	108,205	05/21/2019	05/15/2062
065403-BF-3	BANK 19-BN17 AS			2,4	1.A	1,802,357	110.0100	1,925,175	1,750,000	1,789,091	0	(4,991)	0	0	3.976	3.599	MON	5,798	69,580	03/21/2019	04/15/2052
065403-BH-9	BANK 19-BN17 C			2,4	2.B	2,085,613	110.5580	2,238,800	2,025,000	2,067,756	0	(6,375)	0	0	4.516	4.151	MON	7,621	92,749	03/21/2019	04/15/2052
06540A-AJ-0	BANK 19-BN20 C			2,4	2.B	2,085,605	103.2940	2,091,704	2,025,000	2,071,006	0	(6,380)	0	0	3.648	3.293	MON	6,157	74,933	09/13/2019	09/15/2062
06540B-BG-3	BANK 19-BN21 AS			2,4	1.A	1,029,966	104.6930	1,046,930	1,000,000	1,023,822	0	(2,854)	0	0	3.093	2.735	MON	2,578	30,930	09/27/2019	10/17/2052
06540V-BG-9	BANK 19-BN24 C			2,4	1.D	8,158,433	103.8330	8,410,473	8,100,000	8,137,066	0	(8,584)	0	0	3.517	3.432	MON	23,742	288,858	12/11/2019	11/15/2062
06540W-BG-7	BANK 19-BN19 C			2,4	2.B	10,289,045	104.2290	10,553,186	10,125,000	10,240,518	0	(19,550)	0	0	4.032	3.834	MON	34,033	414,272	07/23/2019	08/15/2061
06540X-BM-2	BANK 19-BN22 C			2,4	1.A	4,067,719	104.7470	4,242,254	4,050,000	4,060,976	0	(3,470)	0	0	3.461	3.402	MON	11,681	142,125	10/25/2019	11/15/2062
06541R-BG-7	BANK 19-BN23 C			2,4	1.D	3,391,240	103.9830	3,509,426	3,375,000	3,387,516	0	(1,847)	0	0	3.626	3.552	MON	10,197	120,023	11/21/2019	12/15/2052
08161N-AH-0	BENCHMARK MORTGAGE TRUST 20-B16 AM			2,4	1.A	1,414,170	104.3380	1,432,561	1,373,000	1,406,871	0	(3,916)	0	0	2.944	2.588	MON	3,368	40,421	01/24/2020	02/15/2053
08161N-AH-0	BENCHMARK MORTGAGE TRUST 20-B16 AM	SD		2,4	1.A	246,167	104.3380	249,368	239,000	244,896	0	(682)	0	0	2.944	2.588	MON	586	7,036	01/24/2020	02/15/2053
08162B-BJ-0	BENCHMARK MORTGAGE TRUST 19-B11 AS			2,4	1.A	16,685,914	109.6550	17,764,110	16,200,000	16,571,296	0	(46,353)	0	0	3.784	3.409	MON	51,084	613,008	05/22/2019	05/15/2052
08162B-BL-5	BENCHMARK MORTGAGE TRUST 19-B11 C			2,4	1.D	9,328,995	104.5600	9,851,983	9,422,325	9,346,623	0	7,135	0	0	3.750	3.853	MON	29,445	353,337	05/22/2019	05/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12434C-AA-2	BX TRUST 21-SDMF A	SD		4	1.A	996,986	98.8310	988,310	1,000,000	997,397	0	411	0	0	0.695	0.859	MON	330	1,468	09/17/2021	09/15/2034
12482H-AA-2	CAMB COMMERCIAL MORTGAGE TRUST 19-LIFE A			4	1.A	6,013,000	99.9810	6,011,858	6,013,000	6,013,000	0	0	0	0	1.176	1.558	MON	3,351	71,583	01/25/2019	12/15/2037
12482H-AA-2	CAMB COMMERCIAL MORTGAGE TRUST 19-LIFE A	SD		4	1.A	1,166,000	99.9810	1,165,778	1,166,000	1,166,000	0	0	0	0	1.176	1.558	MON	650	13,881	01/25/2019	12/15/2037
12529M-AL-2	CANTOR COMMERCIAL REAL ESTATE 19-CF1 C			2,4	2.B	4,363,273	107.7080	4,664,618	4,330,800	4,354,215	0	(3,524)	0	0	4.352	4.239	MON	15,708	188,494	04/16/2019	05/15/2052
12529T-BC-6	CANTOR COMMERCIAL REAL ESTATE 19-CF3 C			2,4	1.A	7,293,514	100.0130	7,225,939	7,225,000	7,273,676	0	(9,467)	0	0	3.607	3.490	MON	21,718	264,258	12/09/2019	01/15/2053
12546D-AJ-6	COSMOPOLITAN HOTEL TRUST 17-CSMO C			4	1.A	2,000,000	99.9260	1,998,520	2,000,000	2,000,000	0	0	0	0	1.606	2.332	MON	1,520	32,529	12/01/2017	11/15/2036
12566B-AA-4	CIM RETAIL PORTFOLIO TRUST 21-RETL A			4	1.A	1,000,000	99.7540	997,540	1,000,000	1,000,000	0	0	0	0	1.507	1.528	MON	713	5,300	07/23/2021	08/15/2036
12591K-AD-7	COMM MORTGAGE TRUST 13 CR12 A3			2,4	1.A	6,715,414	102.6350	6,616,340	6,446,475	6,495,421	0	(35,915)	0	0	3.765	3.206	MON	20,226	242,710	08/12/2014	10/10/2046
12591R-BD-1	COMM MORTGAGE TRUST 14-CR15 B			2,4	1.A	8,805,854	105.1630	8,991,437	8,550,000	8,598,913	0	(27,249)	0	0	4.640	4.285	MON	33,067	404,741	02/10/2014	02/10/2047
12591V-AK-7	COMM MORTGAGE TRUST 14-CR16 C			2,4	1.A	1,124,492	105.0690	1,155,759	1,100,000	1,104,989	0	(2,587)	0	0	4.928	4.661	MON	4,509	54,911	03/28/2014	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST 14 CR19 A4			2,4	1.A	7,139,654	104.3770	7,378,721	7,069,298	7,087,803	0	(8,786)	0	0	3.532	3.387	MON	20,807	249,688	08/13/2014	08/10/2047
12592M-BN-9	COMM MORTGAGE TRUST 14 LC17 B			2,4	1.A	2,523,467	105.1330	2,575,759	2,450,000	2,471,034	0	(8,186)	0	0	4.490	4.109	MON	9,167	110,005	09/18/2014	10/10/2047
12593A-BA-2	COMM MORTGAGE TRUST 15-CR23 A4			2,4	1.A	4,969,873	105.6940	5,020,465	4,750,000	4,875,226	0	(37,754)	0	0	3.497	2.620	MON	13,842	166,107	06/06/2019	05/10/2048
12593J-BF-2	COMM MORTGAGE TRUST 15 CR24 A5			2,4	1.A	4,206,956	106.6010	4,253,380	3,990,000	4,118,574	0	(35,279)	0	0	3.696	2.709	MON	12,289	147,470	06/06/2019	08/10/2048
12630D-BB-9	COMM MORTGAGE TRUST 14 CR14 B			2,4	1.A	18,827,738	105.0950	19,521,396	18,575,000	18,608,803	0	(25,583)	0	0	4.605	4.451	MON	71,288	868,143	01/16/2014	02/10/2047
12631D-BE-2	COMM MORTGAGE TRUST 14 CR17 B			2,4	1.A	19,386,314	103.4610	19,473,119	18,821,700	18,961,011	0	(63,372)	0	0	4.377	3.999	MON	68,652	823,826	04/29/2014	05/10/2047
12632Q-AX-1	COMM MORTGAGE TRUST 14-CR18 A5			2,4	1.A	912,412	105.3710	933,482	885,900	892,273	0	(2,988)	0	0	3.828	3.454	MON	2,826	33,912	06/19/2014	07/15/2047
12632Q-BA-0	COMM MORTGAGE TRUST 14 CR18 B			2,4	1.A	3,741,557	104.4670	3,794,868	3,632,600	3,659,202	0	(12,448)	0	0	4.456	4.070	MON	13,489	161,869	06/19/2014	07/15/2047
12634N-AT-5	CSAIL COMMERCIAL MORTGAGE TRUS 15-C2 A4			2,4	1.A	772,499	105.4980	791,235	750,000	757,509	0	(2,471)	0	0	3.504	3.133	MON	2,190	26,280	05/06/2015	06/15/2057
12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST 19-ICE4 A			4	1.A	15,092,813	99.9760	15,086,378	15,090,000	15,092,793	0	(19)	0	0	1.086	1.298	MON	7,767	110,803	11/04/2021	05/15/2036
12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST 19-ICE4 A	SD		4	1.A	3,380,638	99.9760	3,379,189	3,380,000	3,380,633	0	(4)	0	0	1.086	1.296	MON	1,740	24,671	11/04/2021	05/15/2036
17322M-AZ-9	CITIGROUP COMMERCIAL MORT 14 GC21 B			2,4	1.A	12,746,217	104.2190	12,897,101	12,375,000	12,463,121	0	(41,806)	0	0	4.328	3.951	MON	44,632	535,590	05/07/2014	05/10/2047
17322M-BA-3	CITIGROUP COMMERCIAL MORTGAGE 14-GC21 C			2,4	1.D	1,029,922	103.2900	1,032,900	1,000,000	1,007,130	17,255	(3,365)	0	0	4.780	4.400	MON	3,983	47,800	05/07/2014	05/10/2047
17322V-AW-6	CITIGROUP COMMERCIAL MORTGAGE 14-GC23 B			2,4	1.A	5,149,762	105.2470	5,262,350	5,000,000	5,039,593	0	(16,589)	0	0	4.175	3.802	MON	17,396	208,750	07/17/2014	07/10/2047
17328F-AA-3	CITIGROUP COMMERCIAL MORTGAGE 19-GC41 D			2,4	1.D	983,588	93.7960	949,685	1,012,500	984,806	0	1,217	0	0	3.000	3.397	MON	2,531	10,125	08/05/2021	08/10/2056
17328F-BA-2	CITIGROUP COMMERCIAL MORTGAGE 19-GC41 C			2,4	1.A	3,476,246	101.8420	3,437,168	3,375,000	3,454,415	0	(9,437)	0	0	3.502	3.140	MON	9,848	118,176	08/05/2019	08/10/2056
26863L-AA-2	ELP 2021-ELP 21-ELP A			4	1.A	5,498,399	99.4260	5,488,315	5,520,000	5,499,812	0	1,414	0	0	0.808	1.017	MON	2,114	3,396	11/01/2021	11/15/2038
26863L-AA-2	ELP 2021-ELP 21-ELP A	SD		4	1.A	1,294,913	99.4260	1,292,538	1,300,000	1,295,246	0	333	0	0	0.808	1.017	MON	498	800	11/01/2021	11/15/2038
36228C-VC-4	GS MORTGAGE SECURITIES TRUST 05-ROCK E			4	1.A FM	2,317,969	109.9560	2,199,120	2,000,000	2,114,189	0	(31,759)	0	0	5.465	3.637	MON	9,108	109,300	10/31/2014	05/03/2032
36252A-AC-0	GS MORTGAGE SECURITIES TRUST 15 GS1 A3			2,4	1.A	6,578,813	107.0880	6,746,544	6,300,000	6,470,142	0	(42,746)	0	0	3.734	2.962	MON	19,604	235,242	05/22/2019	11/10/2048
36252S-AU-1	GS MORTGAGE SECURITIES TRUST 19-GC38 A3			2,4	1.A	1,009,950	109.8060	1,098,060	1,000,000	1,007,152	0	(1,017)	0	0	3.703	3.570	MON	3,086	37,030	02/13/2019	02/10/2052
36253G-AD-4	GS MORTGAGE SECURITIES TRUST 14 GC24 A4			2,4	1.A	1,963,668	103.1890	2,006,382	1,944,376	1,948,860	0	(2,378)	0	0	3.666	3.535	MON	5,940	71,281	09/15/2014	09/10/2047
36258Y-BN-7	GS MORTGAGE SECURITIES TRUST 20-GC45 C			2,4	2.B	4,735,707	100.9360	4,769,226	4,725,000	4,733,002	0	(1,441)	0	0	3.539	3.498	MON	13,935	169,465	01/10/2020	02/13/2053
36264Y-AA-8	GS MORTGAGE SECURITIES TRUST 21-ROSS A			4	1.A	820,000	100.0280	820,230	820,000	820,000	0	0	0	0	1.257	1.273	MON	488	5,672	05/14/2021	05/15/2026
36264Y-AA-8	GS MORTGAGE SECURITIES TRUST 21-ROSS A	SD		4	1.A	160,000	100.0280	160,045	160,000	160,000	0	0	0	0	1.257	1.273	MON	95	1,107	05/14/2021	05/15/2026
36265A-AA-9	GS MORTGAGE SECURITIES TRUST 21-DM A	SD		4	1.A FE	1,495,266	99.9760	1,499,638	1,500,000	1,495,383	0	117	0	0	0.985	1.164	MON	657	0	12/07/2021	11/15/2036
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A			2,4	1.A FE	6,750,000	99.8070	6,736,992	6,750,000	6,750,000	0	0	0	0	1.156	1.169	MON	3,473	45,043	05/06/2021	06/16/2036
46637W-AD-5	JP MORGAN CHASE COMMERCIAL 12 CBX A4			2,4	1.A FM	42,837	100.7940	40,244	39,927	40,117	0	(780)	0	0	3.483	1.939	MON	116	1,687	06/08/2016	06/15/2045
46642E-BD-7	JPMBB COMMERCIAL MORTGAGE 14 C21 B			2,4	1.D	5,150,000	103.1640	5,158,200	5,000,000	5,033,052	0	(16,635)	0	0	4.341	4.010	MON	18,089	217,065	07/01/2014	08/15/2047
46643A-BK-8	JPMBB COMMERCIAL MORTGAGE SECU 14-C23 B			2,4	1.A	11,539,199	105.5010	11,842,487	11,225,000	11,304,357	0	(33,883)	0	0	4.486	4.141	MON	41,945	509,768	09/17/2014	09/15/2047
46645L-AY-3	JPMBB COMMERCIAL MORTGAGE SECU 16-C1 A5			2,4	1.A	4,705,571	106.1180	4,759,392	4,485,000	4,621,838	0	(33,343)	0	0	3.576	2.735	MON	13,366	160,388	06/05/2019	03/15/2049
46645L-AY-3	JPMBB COMMERCIAL MORTGAGE SECU 16-C1 A5	SD		2,4	1.A	934,819	106.1180	945,511	891,000	918,185	0	(6,624)	0	0	3.576	2.735	MON	2,655	31,863	06/05/2019	03/15/2049
46649V-AG-6	JP MORGAN CHASE COMMERCIAL MOR 18-LAQ B			4	1.A	5,007,465	99.8460	4,999,753	5,007,465	5,007,465	0	0	0	0	1.410	2.598	MON	3,334	71,289	06/27/2018	06/15/2032
46654E-AA-9	JP MORGAN CHASE COMMERCIAL MOR 21-NYAH A			4	1.A	1,835,400	99.7400	1,835,216	1,840,000	1,835,741	0	341	0	0	0.866	0.974	MON	756	1,867	10/21/2021	06/15/2038
46654E-AA-9	JP MORGAN CHASE COMMERCIAL MOR 21-NYAH A	SD		4	1.A	329,175	99.7400	329,142	330,000	329,236	0	61	0	0	0.866	0.974	MON	136	335	10/21/2021	06/15/2038
48259B-AA-7	KNDL 2019-KNSQ MORTGAGE TRUST 19-KNSQ A			4	1.A	431,000	99.8890	430,522	431,000	431,000	0	0	0	0	0.906	1.263	MON	185	3,950	05/10/2019	05/15/2036
61690A-AE-4	MORGAN STANLEY BAML TRUST 15-C27 A4			2,4	1.A	2,090,006	107.3030	2,120,307	1,976,000	2,044,886	0	(18,049)	0	0	3.753	2.729	MON	6,180	74,159	06/06/2019	12/15/2047
61690G-AJ-0	MORGAN STANLEY BAML TRUST 14-C14 B			2,4	1.A	18,616,278	105.2310	19,020,503	18,075,000	18,168,432	0	(58,657)	0	0	4.859	4.497	MON	73,194	891,084	01/30/2014	02/15/2047
61690G-AL-5	MORGAN STANLEY BAML TRUST 14-C14 C			2,4	1.A	11,418,555	105.3980	12,015,372	11,400,000	11,390,932	0	0	0	0	5.049	4.991	MON	47,969	583,671	01/30/2014	02/15/2047
61691J-BA-1	MORGAN STANLEY CAPITAL I TRUST 17-H1 C			2,4	1.A	2,504,660	104.9750	2,603,380	2,480,000	2,492,899	0	(2,771)	0	0	4.281	4.138	MON	8,847	106,169	05/24/2017	06/15/2050
61691J-BA-1	MORGAN STANLEY CAPITAL I TRUST 17-H1 C	SD		2,4	1.A	2,504,660	104.9750	2,603,380	2,480,000	2,492,899	0	(2,771)	0	0	4.281	4.138	MON	8,847	106,169	05/24/2017	06/15/2050
61764P-BX-9	MORGAN STANLEY BAML TRUST 14-C19 B			2,4	1.A	2,310,681	104.0040	2,340,090	2,250,000	2,267,567	0	(6,625)	0	0	4.000	3.665	MON	7,500	90,000	12/09/2014	12/15/2047
61766N-BB-0	MORGAN STANLEY BAML TRUST 16-C30 A5			2,4	1.A	1,427,461	104.2210	1,563,315	1,500,000	1,461,452	0	7,239	0	0	2.860	3.436	MON	3,575	42,900	12/19/2016	09/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61768F-AA-8	MORGAN STANLEY CAPITAL I TRUST 18-BOP A			4	1.A	154,149	99.5960	153,527	154,149	154,149	0	0	0	0	0.956	1.688	MON	70	1,491	08/15/2018	08/15/2033
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST 19-H6 C			2,4	4.B	10,428,733	104.8690	10,617,986	10,125,000	10,357,906	0	(28,786)	0	0	4.154	3.771	MON	35,049	420,593	06/05/2019	06/15/2052
61771M-BB-5	MORGAN STANLEY CAPITAL I TRUST 19-H7 C			2,4	3.B	8,342,431	104.7430	8,484,183	8,100,000	8,288,635	74,626	(22,719)	0	0	4.128	3.748	MON	27,864	334,368	07/15/2019	07/15/2052
75585R-LK-9	REAL ESTATE ASSET LIQUIDITY TR 14-1 A			2,4	1.A FE	42,943	78.1810	45,025	45,573	45,571	0	3	0	315	2.557	2.542	MON	97	1,176	10/22/2014	10/12/2049
75585R-PY-5	REAL ESTATE ASSET LIQUIDITY TR 17-A A1			2,4	1.A FE	41,460	79.1790	41,609	41,585	41,585	0	0	0	288	2.870	2.844	MON	99	1,203	10/24/2017	11/12/2052
78413M-AE-8	SFAVE COMMERCIAL MORTGAGE 15 5AVE A2B			2,4	1.A	8,319,112	105.5530	8,444,240	8,000,000	8,235,547	0	(13,900)	0	0	4.144	3.851	MON	27,627	331,520	02/03/2015	01/05/2043
78413M-AL-2	SFAVE COMMERCIAL MORTGAGE 15 5AVE B			2,4	1.A	6,124,224	96.2900	5,681,110	5,900,000	6,062,950	0	(9,201)	0	0	4.388	4.172	MON	21,574	262,488	02/03/2015	01/05/2043
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE 15 5AVE C			2,4	2.B	6,028,308	92.7690	5,566,140	6,000,000	6,008,356	1,398,660	(2,324)	0	0	4.388	4.433	MON	21,940	266,937	02/03/2015	01/05/2043
78449R-AA-3	SLG OFFICE TRUST 21-OVA A			4	1.A	6,499,295	102.6750	6,478,793	6,310,000	6,490,199	0	(9,096)	0	0	2.585	2.241	MON	13,595	81,569	06/15/2021	07/15/2041
78449R-AA-3	SLG OFFICE TRUST 21-OVA A	SD		4	1.A	1,246,299	102.6750	1,242,368	1,210,000	1,244,555	0	(1,744)	0	0	2.585	2.241	MON	2,607	15,642	06/15/2021	07/15/2041
78472U-AA-6	SREIT TRUST 21-MFP A			4	1.A FE	3,956,705	99.5700	3,962,886	3,980,000	3,957,723	0	1,019	0	0	0.837	1.151	MON	1,578	1,361	11/16/2021	11/15/2038
78472U-AA-6	SREIT TRUST 21-MFP A	SD		4	1.A FE	715,786	99.5700	716,904	720,000	715,970	0	184	0	0	0.837	1.151	MON	285	246	11/16/2021	11/15/2038
87267H-AA-5	TPGI TRUST 21-DGWD A			4	1.A FE	4,660,000	99.5130	4,637,312	4,660,000	4,660,000	0	0	0	0	0.810	0.820	MON	1,782	18,795	05/27/2021	06/15/2026
87267H-AA-5	TPGI TRUST 21-DGWD A	SD		4	1.A FE	1,140,000	99.5130	1,134,450	1,140,000	1,140,000	0	0	0	0	0.810	0.820	MON	436	4,598	05/27/2021	06/15/2026
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TR 14 C22 A4			2,4	1.A	8,487,774	103.5050	8,690,999	8,396,695	8,416,143	0	(10,178)	0	0	3.488	3.338	MON	24,406	295,204	07/27/2015	09/15/2057
92939F-AX-7	WF-RBS COMMERCIAL MORTGAGE TRU 14-C21 B			2,4	1.A	15,448,890	102.7040	15,405,600	15,000,000	15,112,945	0	(50,581)	0	0	4.213	3.834	MON	52,663	631,950	07/18/2014	08/15/2047
94989J-BB-1	WELLS FARGO COMMERCIAL MORTGAG 15-C28 AS			2,4	1.A	772,455	105.7490	793,118	750,000	757,628	0	(2,469)	0	0	3.872	3.496	MON	2,420	29,040	05/13/2015	05/15/2048
94989K-AX-1	WELLS FARGO COMMERCIAL MORT 15 C29 AS			2,4	1.A	13,159,965	106.4000	13,594,728	12,777,000	12,913,537	0	(41,728)	0	0	4.013	3.635	MON	42,728	512,741	06/19/2015	06/15/2048
94989K-BA-0	WELLS FARGO COMMERCIAL MORT 15 C29 B			2,4	1.A	7,334,288	104.9320	7,472,208	7,121,000	7,197,180	0	(23,318)	0	0	4.194	3.813	MON	24,888	298,655	06/19/2015	06/15/2048
95000A-AU-1	WELLS FARGO COMMERCIAL MORT 15 P2 A4			2,4	1.A	1,564,102	107.6180	1,614,270	1,500,000	1,529,009	0	(7,424)	0	0	3.809	3.238	MON	4,761	57,135	12/13/2016	12/15/2048
95001V-AX-8	WELLS FARGO COMMERCIAL MORTGAG 19-C51 AS			2,4	1.A	4,943,832	107.3160	5,151,168	4,800,000	4,910,719	0	(13,716)	0	0	3.584	3.215	MON	14,336	172,032	06/21/2019	06/15/2052
96221T-AK-3	WF-RBS COMMERCIAL MORTGAGE TRU 14-LC14 B			2,4	1.A	9,372,654	105.1520	9,568,832	9,100,000	9,152,832	0	(31,953)	0	0	4.907	4.512	MON	37,211	446,537	02/04/2014	03/15/2047
96221T-AL-1	WF-RBS COMMERCIAL MORTGAGE TRU 14-LC14 C			2,4	1.A	5,272,300	103.3820	5,737,701	5,550,000	5,473,143	0	29,438	0	0	4.344	4.949	MON	20,091	241,092	02/04/2014	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						515,575,014	XXX	524,859,096	506,818,648	510,693,541	1,490,541	(998,878)	0	603	XXX	XXX	XXX	1,412,206	17,020,883	XXX	XXX
00119M-AA-7	AGL CLO 3 LTD 20-3A A			2,4	1.A FE	1,491,750	100.0140	1,500,204	1,500,000	1,494,055	0	1,945	0	0	1.541	1.649	JAJO	4,627	22,764	10/26/2020	01/15/2033
001746-AU-0	AMERICAN MONEY MANAGEMENT CORP 16-18A DR			2,4	2.C FE	1,350,000	98.8340	1,334,264	1,350,000	1,350,000	0	0	0	0	3.230	3.786	FMAN	4,361	43,967	05/18/2018	05/26/2031
00176D-AQ-2	AMERICAN MONEY MANAGEMENT CORP 13-13A A1			2,4	1.A FE	5,080,000	99.7770	5,068,659	5,080,000	5,080,000	0	0	0	0	1.175	1.198	JAJO	11,108	30,832	04/08/2021	07/24/2029
00177H-AE-9	AMERICAN MONEY MANAGEMENT CORP 18-22A C			2,4	1.F FE	2,263,275	98.6680	2,331,028	2,362,500	2,299,266	0	13,072	0	0	1.874	2.434	JAJO	8,362	46,184	02/08/2019	04/25/2031
00177H-AG-4	AMERICAN MONEY MANAGEMENT CORP 18-22A D			2,4	2.B FE	1,350,000	98.8790	1,334,864	1,350,000	1,350,000	0	0	0	0	2.824	3.449	JAJO	7,201	39,358	03/08/2018	04/25/2031
00180U-AC-9	AMSR TRUST 21-SFR3 C			4	1.F FE	2,999,882	97.4060	2,922,188	3,000,000	2,999,882	0	0	0	0	1.796	1.780	MON	4,490	10,626	09/10/2021	10/17/2038
00190Y-BF-1	ARES CLO LTD 13-2A BR2			2,4	1.C FE	6,000,000	100.1460	6,008,786	6,000,000	6,000,000	0	0	0	0	1.785	1.809	JAJO	21,713	0	09/23/2021	10/28/2034
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LL 21-1A A2			2,4	1.G FE	10,250,000	99.2400	10,172,100	10,250,000	10,250,000	0	0	0	0	1.937	1.937	MON	8,824	60,666	08/11/2021	08/15/2046
01748R-AG-0	ALLEGRO CLO LTD 17-1A C			2,4	1.F FE	750,000	100.0020	750,011	750,000	750,000	0	0	0	0	2.391	3.028	JAJO	3,550	17,895	08/23/2017	10/16/2030
01749B-AB-5	ALLEGRO CLO LTD 17-2A B			2,4	1.C FE	10,750,000	99.1780	10,661,610	10,750,000	10,750,000	0	0	0	0	1.741	2.442	JAJO	36,332	183,821	12/12/2017	01/17/2031
01750C-AJ-2	ALLEGRO CLO LTD 18-1A D			2,4	2.C FE	3,375,000	96.0610	3,242,072	3,375,000	3,375,000	0	0	0	0	3.091	3.612	JAJO	21,746	104,258	05/02/2018	06/13/2031
01750L-AG-8	ALLEGRO CLO LTD 18-2A C			2,4	1.F FE	1,856,250	100.0120	1,856,465	1,856,250	1,856,250	0	0	0	0	2.391	2.873	JAJO	9,145	44,167	07/02/2018	07/15/2031
01750L-AJ-2	ALLEGRO CLO LTD 18-2A D			2,4	2.C FE	1,687,500	97.7730	1,649,916	1,687,500	1,687,500	0	0	0	0	3.341	3.832	JAJO	11,787	56,406	07/02/2018	07/15/2031
02665U-AA-3	AMERICAN HOMES 4 RENT 14 SFR2 A			4	1.A FE	8,741,361	103.6720	9,062,797	8,741,799	8,741,361	0	10	0	0	3.786	3.765	MON	27,580	330,965	09/10/2014	10/17/2036
02665U-AB-1	AMERICAN HOMES 4 RENT 14 SFR2 B			4	1.A FE	258,459	104.1170	260,293	250,000	253,060	0	(1,178)	0	0	4.290	3.756	MON	894	10,725	01/24/2017	10/17/2036
02665X-AC-3	AMERICAN HOMES 4 RENT 14 SFR3 C			4	1.A FE	771,328	104.8460	786,345	750,000	757,819	0	(2,906)	0	0	4.596	4.148	MON	2,873	34,470	12/09/2016	12/17/2036
02666A-AA-6	AMERICAN HOMES 4 RENT 15 SFR1 A			4	1.A FE	4,383,686	104.5160	4,581,840	4,383,864	4,383,686	0	4	0	0	3.467	3.448	MON	12,666	152,489	02/26/2015	04/17/2052
02666A-AB-4	AMERICAN HOMES 4 RENT 15 SFR1 B			4	1.A FE	2,999,862	103.6250	3,108,750	3,000,000	2,999,862	0	0	0	0	3.813	3.793	MON	9,533	114,390	02/26/2015	04/17/2052
02666A-AC-2	AMERICAN HOMES 4 RENT 15 SFR1 C			4	1.A FE	248,903	104.0690	260,173	250,000	249,262	0	79	0	0	4.110	4.147	MON	856	10,275	01/24/2017	04/17/2052
03328Q-AY-7	ANCHORAGE CAPITAL CLO LTD 15-6A ARR			2,4	1.A FE	3,000,000	99.8500	2,995,500	3,000,000	3,000,000	0	0	0	0	1.291	1.283	JAJO	7,629	18,373	04/07/2021	07/15/2030
03332P-AA-5	ANCHORAGE CAPITAL CLO LTD 21-17A A1			2,4	1.A FE	17,000,000	99.9860	16,997,659	17,000,000	17,000,000	0	0	0	0	1.411	1.422	JAJO	118,402	0	06/04/2021	07/15/2034
03332P-AA-5	ANCHORAGE CAPITAL CLO LTD 21-17A A1	SD		2,4	1.A FE	3,000,000	99.9860	2,999,587	3,000,000	3,000,000	0	0	0	0	1.411	1.422	JAJO	20,894	0	06/04/2021	07/15/2034
03764D-AH-4	APIDOS CLO 13-12A AR			2,4	1.A FE	8,998,450	99.8970	8,990,707	9,000,000	9,000,374	0	(76)	0	0	1.321	1.925	JAJO	23,473	109,839	06/23/2021	04/15/2031
03767J-AF-2	APIDOS CLO 17-27A A1R			2,4	1.A FE	3,500,000	99.7500	3,491,250	3,500,000	3,500,000	0	0	0	0	1.171	1.161	JAJO	7,673	12,740	06/07/2021	07/17/2030
04015W-BA-1	ARES CLO LTD 16-39A A1R2			2,4	1.A FE	2,750,000	99.8770	2,746,609	2,750,000	2,750,000	0	0	0	0	1.291	1.297	JAJO	6,716	5,396	08/11/2021	04/18/2031
04016L-AS-6	ARES CLO LTD 17-42A BR			2,4	1.C FE	3,750,000	99.9630	3,748,613	3,750,000	3,750,000	0	0	0	0	1.628	1.656	JAJO	12,042	31,660	04/07/2021	01/22/2028
04019D-AA-0	ARES CLO LTD 21-61A A			2,4	1.A FE	600,000	100.0340	600,206	600,000	600,000	0	0	0	0	1.282	1.280	JAJO	1,986	0	08/20/2021	10/20/2034
04033B-AB-4	ARI FLEET LEASE TRUST 18-B A2			2,4	1.A FE	17,736	100.2700	17,785	17,737	17,737	0	(43)	0	0	3.220	3.221	MON	25	571	09/18/2018	08/16/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04033B-AC-2	ARI FLEET LEASE TRUST 18-B A3			2,4	1.A FE	955,853	100.3160	959,025	956,000	955,986	0	36	0	0	3.430	3.434	MON	1,457	32,791	09/18/2018	08/16/2027
04033B-AC-2	ARI FLEET LEASE TRUST 18-B A3	SD		2,4	1.A FE	1,269,805	100.3160	1,274,019	1,270,000	1,269,981	0	48	0	0	3.430	3.434	MON	1,936	43,561	09/18/2018	08/16/2027
04965C-AJ-7	ATRIUM CDO CORP -12A AR			2,4	1.A FE	1,519,820	99.9960	1,523,570	1,523,629	1,520,611	0	530	0	0	0.958	1.122	JAJO	2,879	15,755	06/13/2018	04/22/2027
05363L-BE-2	AVERY POINT CLO LTD 15-6A BR2			2,4	1.B FE	2,900,000	99.8540	2,895,752	2,900,000	2,900,000	0	0	0	0	1.490	1.514	FMAN	6,840	30,627	02/02/2021	08/05/2027
05377R-CQ-5	AVIS BUDGET RENTAL CAR FUNDING 17-1A A			2,4	1.A FE	10,998,242	101.2560	11,138,175	11,000,000	10,999,819	0	347	0	0	3.070	3.073	MON	10,319	337,700	03/08/2017	09/20/2023
05377R-CR-3	AVIS BUDGET RENTAL CAR FUNDING 17-1A B			2,4	1.F FE	5,497,714	101.2200	5,567,105	5,500,000	5,499,762	0	454	0	0	3.410	3.419	MON	5,731	187,550	03/08/2017	09/20/2023
05588U-AA-0	BRE GRAND ISLANDER TIMESHARE I 19-A A			2,4	1.F FE	2,803,273	102.4090	2,871,519	2,803,984	2,803,396	0	(1,464)	0	0	3.280	3.288	MON	1,533	91,971	04/03/2019	09/26/2033
056162-AN-0	BABSON CLO LTD 15-1A AR			2,4	1.A FE	2,990,000	99.9240	2,987,720	2,990,000	2,990,000	0	0	0	0	1.244	1.999	JAJO	6,800	35,804	02/07/2018	01/20/2031
056162-AU-4	BABSON CLO LTD 15-1A DR			2,4	2.C FE	1,350,000	95.9160	1,294,872	1,350,000	1,350,000	0	0	0	0	2.854	3.414	JAJO	7,477	38,202	02/07/2018	01/20/2031
05682N-AJ-2	BAIN CAPITAL CREDIT CLO LIMIT 21-7A D			2,4	2.C FE	1,012,500	99.4840	1,007,280	1,012,500	1,012,500	0	0	0	0	3.616	3.612	JAJO	407	0	11/16/2021	01/22/2035
05682Q-AQ-9	BAIN CAPITAL CREDIT CLO LIMIT 17-1A A1R			2,4	1.A FE	5,750,000	99.7840	5,737,604	5,750,000	5,750,000	0	0	0	0	1.224	1.212	JAJO	12,843	27,190	05/06/2021	07/20/2030
05682Q-AU-0	BAIN CAPITAL CREDIT CLO LIMIT 17-1A BR			2,4	1.C FE	1,500,000	99.6050	1,494,077	1,500,000	1,500,000	0	0	0	0	1.754	1.763	JAJO	4,962	10,472	05/06/2021	07/20/2030
05682V-AE-5	BAIN CAPITAL CREDIT CLO LIMIT 18-2A B			2,4	1.C FE	5,003,000	99.7520	4,987,612	5,000,000	5,002,792	0	(208)	0	0	1.848	1.858	JAJO	17,715	67,568	03/10/2021	07/19/2031
05683H-AU-9	BAIN CAPITAL CREDIT CLO LIMIT 17-2A DR2			2,4	2.C FE	2,025,000	99.5080	2,015,027	2,025,000	2,025,000	0	0	0	0	3.224	3.269	JAJO	12,331	17,469	06/09/2021	07/25/2034
05683L-AE-6	BAIN CAPITAL CREDIT CLO LIMIT 18-1A B			2,4	1.C FE	4,000,000	99.5130	3,980,536	4,000,000	4,000,000	0	0	0	0	1.524	2.205	JAJO	11,514	64,590	03/12/2018	04/23/2031
05684C-AS-4	BAIN CAPITAL CREDIT CLO LIMIT 20-3A CR			2,4	1.F FE	1,350,000	99.2420	1,339,770	1,350,000	1,350,000	0	0	0	0	2.274	2.272	JAJO	5,798	0	10/01/2021	10/23/2034
05684P-AJ-5	BAIN CAPITAL CREDIT CLO LIMIT 21-6A D			2,4	2.C FE	1,687,500	99.6300	1,681,264	1,687,500	1,687,500	0	0	0	0	3.323	3.320	JAJO	4,050	0	10/26/2021	10/21/2034
05684R-AG-7	BAIN CAPITAL CREDIT CLO LIMIT 21-2A C			2,4	1.F FE	1,350,000	100.1510	1,352,040	1,350,000	1,350,000	0	0	0	0	2.341	2.367	JAJO	6,250	10,970	04/16/2021	07/16/2034
06760G-AB-7	BABSON CLO LTD 18-1A A2			2,4	1.C FE	3,000,000	98.5810	2,957,436	3,000,000	3,000,000	0	0	0	0	1.591	2.166	JAJO	9,579	47,048	02/23/2018	04/15/2031
06760P-AG-6	BABSON CLO LTD 18-3A B1			2,4	1.C FE	4,000,000	100.0000	3,999,991	4,000,000	4,000,000	0	0	0	0	1.704	2.329	JAJO	12,828	66,554	05/18/2018	07/20/2029
06760X-AJ-3	BABSON CLO LTD 18-4A D			2,4	2.C FE	675,000	99.7100	673,044	675,000	675,000	0	0	0	0	3.141	3.548	JAJO	4,422	21,194	10/26/2018	10/15/2030
06762J-AG-8	BABSON CLO LTD 21-2A D			2,4	2.C FE	1,350,000	100.0790	1,351,064	1,350,000	1,350,000	0	0	0	0	3.391	3.433	JAJO	16,590	0	07/14/2021	07/15/2034
07132J-BC-7	BATTALION CLO LTD 16-10A A1R2			2,4	1.A FE	5,520,000	99.9900	5,519,447	5,520,000	5,520,000	0	0	0	0	1.294	1.315	JAJO	13,491	46,172	02/17/2021	01/25/2035
07132J-BE-3	BATTALION CLO LTD 16-10A A2R2			2,4	1.C FE	4,360,000	100.0000	4,359,987	4,360,000	4,360,000	0	0	0	0	1.674	1.700	JAJO	13,785	47,008	02/17/2021	01/25/2035
07132L-AN-9	BATTALION CLO LTD 17-11A BR			2,4	1.C FE	7,782,840	99.7960	7,784,063	7,800,000	7,784,284	0	1,444	0	0	1.844	1.900	JAJO	27,167	73,760	04/01/2021	04/24/2034
07378W-AW-8	BEAN CREEK CLO LTD 15-1A DR			2,4	2.C FE	1,687,500	98.3020	1,658,852	1,687,500	1,687,500	0	0	0	0	3.004	3.542	JAJO	9,860	50,320	04/06/2018	04/20/2031
08180E-BL-7	BENEFIT STREET PARTNERS CLO LT 13-IIIA A			2,4	1.C FE	1,350,000	99.8540	1,348,031	1,350,000	1,350,000	0	0	0	0	1.904	1.922	JAJO	4,877	12,474	04/20/2021	07/20/2029
08181V-AN-5	BENEFIT STREET PARTNERS CLO LT 18-16A A1			2,4	1.A FE	15,300,000	100.0740	15,311,340	15,300,000	15,300,000	0	0	0	0	1.271	1.273	JAJO	36,728	68,341	05/24/2021	01/17/2032
08181V-AS-4	BENEFIT STREET PARTNERS CLO LT 18-16A BR			2,4	1.B FE	3,000,000	99.5510	2,986,520	3,000,000	3,000,000	0	0	0	0	1.791	1.806	JAJO	10,452	19,293	05/24/2021	01/17/2032
08182R-AC-7	BENEFIT STREET PARTNERS CLO LT 19-19A B			2,4	1.C FE	251,625	100.0130	250,033	250,000	251,600	0	(25)	0	0	2.241	2.164	JAJO	1,150	2,738	06/09/2021	01/15/2033
08763Q-AA-0	BETONY CLO 2 LTD 18-1A A1			2,4	1.A FE	12,500,000	99.8760	12,484,451	12,500,000	12,500,000	0	0	0	0	1.212	1.927	JAJO	26,923	160,941	06/05/2018	04/30/2031
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A			2,4	1.G FE	3,294,310	99.8390	3,287,819	3,293,119	3,293,686	0	(755)	0	0	4.213	4.206	MON	6,166	138,739	01/24/2017	12/16/2041
09626Y-AN-0	BLUEMOUNTAIN CLO LTD 13-2A A1R			2,4	1.A FE	2,457,596	99.9990	2,450,931	2,450,964	2,455,291	0	(238)	0	0	1.308	1.247	JAJO	6,324	28,796	04/08/2021	10/22/2030
09626Y-AS-9	BLUEMOUNTAIN CLO LTD 13-2A BR			2,4	1.C FE	6,006,000	99.9390	5,996,326	6,000,000	6,005,401	0	(599)	0	0	1.728	1.730	JAJO	20,451	53,707	06/10/2021	10/22/2030
09629P-AE-6	BLUEMOUNTAIN CLO LTD 18-22A B			2,4	1.C FE	5,501,100	99.3350	5,463,434	5,500,000	5,500,683	0	(417)	0	0	1.739	1.757	JAJO	19,350	94,620	01/07/2021	07/15/2031
09630P-AA-1	BLUEMOUNTAIN CLO LTD 21-28A A			2,4	1.A FE	1,932,741	100.3000	1,931,780	1,926,000	1,932,475	0	(266)	0	0	1.501	1.455	JAJO	5,774	16,642	05/06/2021	04/15/2034
09630P-AA-1	BLUEMOUNTAIN CLO LTD 21-28A A	SD		2,4	1.A FE	380,327	100.3000	380,137	379,000	380,274	0	(52)	0	0	1.501	1.455	JAJO	1,136	3,275	05/06/2021	04/15/2034
114521-AM-9	BROOKSIDE MILL CLO LTD 13-1A BR			2,4	1.A FE	1,997,400	99.7160	1,994,320	2,000,000	1,998,084	0	267	0	0	1.591	1.651	JAJO	6,134	31,166	02/18/2020	01/17/2028
124166-AE-9	BUTTERMILK PARK CLO LTD 18-1A B1			2,4	1.C FE	1,750,000	100.0080	1,750,132	1,750,000	1,750,000	0	0	0	0	1.891	1.905	JAJO	6,725	32,768	12/03/2020	10/15/2031
12479R-AE-7	CAPITAL AUTOMOTIVE REIT 17-1A A2			2,4	1.E FE	3,391,385	98.3230	3,334,919	3,391,792	3,391,620	0	38	0	0	4.180	4.183	MON	6,301	141,609	03/30/2017	04/15/2047
12481H-AU-9	CBAM CLO MANAGEMENT 17-3A CR			2,4	1.F FE	675,000	100.1830	676,234	675,000	675,000	0	0	0	0	2.691	2.722	JAJO	3,617	4,409	06/30/2021	07/17/2034
12482J-AC-4	CBAM CLO MANAGEMENT 18-7A B1			2,4	1.C FE	2,150,645	99.5510	2,140,338	2,150,000	2,150,586	0	(59)	0	0	1.854	1.871	JAJO	7,549	19,247	06/18/2021	07/20/2031
12482J-AC-4	CBAM CLO MANAGEMENT 18-7A B1	SD		2,4	1.C FE	350,105	99.5510	348,427	350,000	350,095	0	(10)	0	0	1.854	1.871	JAJO	1,229	3,133	06/18/2021	07/20/2031
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 20-1A A5			2,4	1.E FE	756,853	102.6430	777,172	757,160	757,038	0	71	0	0	3.480	3.496	MON	1,171	26,349	01/15/2020	02/15/2050
12510H-AG-5	CAPITAL AUTOMOTIVE REIT 20-1A B1			2,4	2.B FE	1,096,405	102.4070	1,123,280	1,096,875	1,096,585	0	47	0	0	4.170	4.180	MON	2,033	45,740	01/15/2020	02/15/2050
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1			2,4	1.D FE	5,062,690	98.3820	4,981,731	5,063,653	5,062,810	0	44	0	0	1.530	1.534	MON	3,443	57,460	03/10/2021	03/15/2061
12530M-AG-0	CF HIPPOLYTA ISSUER LLC 21-1A B1			2,4	1.G FE	3,134,526	98.0210	3,072,606	3,134,642	3,134,540	0	(69)	0	0	1.980	1.981	MON	2,758	46,032	03/10/2021	03/15/2061
12547D-AA-4	CIFC FUNDING LTD 21-4A A			2,4	1.A FE	4,500,000	99.8050	4,491,234	4,500,000	4,500,000	0	0	0	0	1.291	1.292	JAJO	11,444	15,527	05/18/2021	07/15/2033
12547D-AC-0	CIFC FUNDING LTD 21-4A B			2,4	1.C FE	7,750,000	100.0160	7,751,213	7,750,000	7,750,000	0	0	0	0	1.821	1.835	JAJO	28,609	38,835	05/18/2021	07/15/2033
12548M-BG-9	CIFC FUNDING LTD 15-1A BRR			2,4	1.C FE	598,350	99.1090	594,654	600,000	598,665	0	315	0	0	1.578	1.648	JAJO	1,868	7,422	04/01/2021	01/22/2031
12548R-AE-4	CIFC FUNDING LTD 14-2RA B1			2,4	2.C FE	2,659,230	99.5220	2,687,085	2,700,000	2,674,756	0	5,217	0	0	2.924	3.594	JAJO	15,131	81,446	12/10/2018	04/24/2030
12549B-AU-2	CIFC FUNDING LTD 13-2A A3LR			2,4	1.F FE	2,325,000	99.6310	2,316,426	2,325,000	2,325,000	0	0	0	0	2.189	2.822	JAJO	10,037	50,335	09/27/2017	10/18/2030
12549B-BA-5	CIFC FUNDING LTD 13-2A A2L2			2,4	1.C FE	15,000,000	100.0020	15,000,259	15,000,000	15,000,000	0	0	0	0	1.690	1.714	JAJO	52,805	126,021	04/13/2021	10/18/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12549J-BC-4	CIFC FUNDING LTD 14-1A BR2			2,4	1.C FE	9,025,000	98.8800	8,923,920	9,025,000	9,025,000	0	0	0	0	1.641	2.259	JAJO	28,621	145,199	01/11/2018	01/18/2031
12550A-AT-3	CIFC FUNDING LTD 14-5A A1R2			2,4	1.A FE	2,448,285	100.0040	2,450,103	2,450,000	2,448,491	0	206	0	0	1.441	1.476	JAJO	6,749	34,462	11/19/2020	10/17/2031
12551R-AA-6	CIFC FUNDING LTD 18-1A A			2,4	1.A FE	12,508,750	99.9410	12,492,627	12,500,000	12,507,917	0	(833)	0	0	1.241	1.230	JAJO	29,225	73,420	05/12/2021	04/18/2031
12551R-AA-6	CIFC FUNDING LTD 18-1A A	SD		2,4	1.A FE	2,201,540	99.9410	2,198,702	2,200,000	2,201,393	0	(147)	0	0	1.241	1.230	JAJO	5,144	12,922	05/12/2021	04/18/2031
12552M-AC-2	CIFC FUNDING LTD 13-3RA A1			2,4	1.A FE	1,500,900	99.9970	1,499,954	1,500,000	1,500,415	0	(485)	0	0	1.104	1.108	JAJO	3,128	13,114	02/11/2021	04/24/2031
12552M-AG-3	CIFC FUNDING LTD 13-3RA B			2,4	1.F FE	1,346,625	99.9810	1,349,746	1,350,000	1,347,445	0	820	0	0	1.974	2.040	JAJO	5,033	13,653	06/24/2021	04/24/2031
12553D-AQ-0	CIFC FUNDING LTD 19-1A DR			2,4	2.C FE	1,687,500	100.2150	1,691,123	1,687,500	1,687,500	0	0	0	0	3.354	3.392	JAJO	11,058	27,974	04/01/2021	04/20/2032
13876R-AE-4	CANYON CAPITAL CLO LTD 20-3A B			2,4	1.C FE	3,275,723	100.2070	3,276,767	3,270,000	3,275,531	0	(192)	0	0	1.941	1.941	JAJO	12,921	46,918	03/16/2021	01/15/2034
13877B-AG-3	CANYON CAPITAL CLO LTD 18-1A D			2,4	2.C FE	1,350,000	98.0290	1,323,392	1,350,000	1,350,000	0	0	0	0	3.141	3.665	JAJO	8,844	42,387	04/27/2018	07/15/2031
13887P-AR-6	CANYON CAPITAL CLO LTD 16-1A DR			2,4	2.C FE	2,700,000	99.4360	2,684,780	2,700,000	2,700,000	0	0	0	0	3.041	3.576	JAJO	17,104	82,037	05/24/2018	07/15/2031
13887T-AJ-6	CANYON CAPITAL CLO LTD 19-1A A1R			2,4	1.A FE	3,700,000	100.0000	3,699,995	3,700,000	3,700,000	0	0	0	0	1.341	1.344	JAJO	9,810	14,161	06/11/2021	04/15/2032
13887T-AJ-6	CANYON CAPITAL CLO LTD 19-1A A1R	SD		2,4	1.A FE	500,000	100.0000	499,999	500,000	500,000	0	0	0	0	1.341	1.344	JAJO	1,326	1,914	06/11/2021	04/15/2032
13887T-AN-7	CANYON CAPITAL CLO LTD 19-1A BR			2,4	1.C FE	550,000	99.5080	547,295	550,000	550,000	0	0	0	0	1.941	1.958	JAJO	2,173	3,141	06/11/2021	04/15/2032
14310B-AN-1	CARLYLE GLOBAL MARKET STRATEGI 13-1A A2R			2,4	1.B FE	1,000,000	99.9970	999,967	1,000,000	1,000,000	0	0	0	0	1.836	2.541	FMAN	2,397	18,737	07/25/2017	08/14/2030
14310G-AS-9	CARLYLE GLOBAL MARKET STRATEGI 13-3A A2R			2,4	1.C FE	8,000,000	99.1520	7,932,152	8,000,000	8,000,000	0	0	0	0	1.641	2.298	JAJO	26,412	129,518	11/13/2017	10/15/2030
14310M-BE-6	CARLYLE GLOBAL MARKET STRATEGI 14-1A DR			2,4	2.C FE	4,725,000	95.6360	4,518,809	4,725,000	4,725,000	0	0	0	0	2.841	3.399	JAJO	27,156	133,348	03/05/2018	04/17/2031
14311D-BQ-8	CARLYLE GLOBAL MARKET STRATEGI 15-1A BR3			2,4	1.C FE	20,500,000	99.9980	20,499,489	20,500,000	20,500,000	0	0	0	0	1.804	1.815	JAJO	69,899	154,555	05/07/2021	07/20/2031
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI 17-3A A1A			2,4	1.A FE	5,250,000	99.9810	5,248,988	5,250,000	5,250,000	0	0	0	0	1.154	1.142	JAJO	10,981	35,203	02/19/2021	07/20/2029
14314F-AQ-1	CARLYLE GLOBAL MARKET STRATEGI 17-3A A2R			2,4	1.C FE	5,250,000	99.5790	5,227,897	5,250,000	5,250,000	0	0	0	0	1.684	1.692	JAJO	16,623	52,593	02/19/2021	07/20/2029
14314L-AL-9	CARLYLE GLOBAL MARKET STRATEGI 14-2RA C			2,4	2.C FE	4,050,000	96.6940	3,916,123	4,050,000	4,050,000	0	0	0	0	2.956	3.494	FMAN	15,630	121,782	05/07/2018	05/15/2031
14315L-AA-2	CARLYLE GLOBAL MARKET STRATEGI 14-3RA A1			2,4	1.A FE	9,620,777	99.9180	9,612,869	9,620,777	9,620,777	0	0	0	0	1.185	1.907	JAJO	20,892	120,444	05/23/2018	07/27/2031
14316A-AG-2	CARLYLE GLOBAL MARKET STRATEGI 17-5A B			2,4	1.F FE	7,000,000	99.4550	6,961,860	7,000,000	7,000,000	0	0	0	0	2.054	2.626	JAJO	27,417	141,309	12/15/2017	01/20/2030
14316L-AC-7	CARMAX AUTO OWNER TRUST 19-2 A3			2,4	1.A FE	1,338,172	100.9320	1,350,776	1,338,309	1,338,284	0	(1,101)	0	0	2.680	2.684	MON	1,594	35,867	04/09/2019	03/15/2024
14317P-AG-8	CARLYLE GLOBAL MARKET STRATEGI 18-2A C			2,4	2.C FE	2,025,000	99.0980	2,006,728	2,025,000	2,025,000	0	0	0	0	3.141	3.596	JAJO	13,267	63,581	07/30/2018	10/15/2031
14576A-AC-6	CAPITAL AUTOMOTIVE LP 20-1A A3			2,4	1.F FE	520,195	100.8280	524,819	520,509	520,237	0	39	0	0	3.100	3.110	MON	717	16,136	11/18/2020	12/15/2050
14576A-AE-2	CAPITAL AUTOMOTIVE LP 20-1A B1			2,4	2.B FE	236,182	106.3590	251,273	236,250	236,191	0	8	0	0	4.690	4.695	MON	492	11,080	11/18/2020	12/15/2050
14987V-AE-9	CBAM CLO MANAGEMENT 19-9A B2			2,4	1.C FE	1,300,520	100.0090	1,300,122	1,300,000	1,300,421	0	(99)	0	0	2.141	2.156	JAJO	5,700	20,538	04/12/2021	02/12/2030
15032F-AA-4	CEDAR FUNDING LTD 18-7A A1			2,4	1.A FE	8,793,460	99.9200	8,787,964	8,795,000	8,789,051	0	3,083	0	0	1.254	1.920	JAJO	20,180	106,208	10/27/2020	01/20/2031
15032F-AJ-5	CEDAR FUNDING LTD 18-7A D			2,4	2.C FE	2,830,781	98.2610	2,818,873	2,868,750	2,848,474	0	4,714	0	0	2.804	3.119	JAJO	15,599	79,726	11/09/2018	01/20/2031
15032T-BL-9	CEDAR FUNDING LTD 13-1A D1RR			2,4	2.C FE	1,350,000	99.2130	1,339,379	1,350,000	1,350,000	0	0	0	0	3.404	3.443	JAJO	8,983	22,457	03/24/2021	04/20/2034
15033E-AJ-7	CEDAR FUNDING LTD 18-9A D			2,4	2.C FE	1,518,750	98.3790	1,494,124	1,518,750	1,518,750	0	0	0	0	2.854	3.405	JAJO	8,412	42,978	03/21/2018	04/20/2031
15033L-AS-1	CEDAR FUNDING LTD 19-11A A2R			2,4	1.A FE	2,650,000	99.8650	2,646,431	2,650,000	2,650,000	0	0	0	0	1.526	1.542	FMAN	3,706	19,688	05/12/2021	05/29/2032
17180W-AC-9	CIFC FUNDING LTD 18-2A A2			2,4	1.C FE	15,000,000	100.0020	15,000,292	15,000,000	15,000,000	0	0	0	0	1.854	2.403	JAJO	52,666	272,388	04/24/2018	04/20/2031
19424W-AB-3	COLLEGE AVE STUDENT LOANS 21-C A2			2,4	1.A FE	441,742	99.3260	439,022	442,000	441,747	0	5	0	0	2.320	2.331	MON	1,082	0	11/16/2021	07/26/2055
19424W-AB-3	COLLEGE AVE STUDENT LOANS 21-C A2	SD		2,4	1.A FE	99,942	99.3260	99,326	100,000	99,943	0	1	0	0	2.320	2.331	MON	245	0	11/16/2021	07/26/2055
19425A-AA-2	COLLEGE AVE STUDENT LOANS 21-B A1			2,4	1.A FE	318,026	100.2450	318,805	318,026	318,026	0	0	0	0	0.902	0.914	MON	40	1,443	06/23/2021	06/25/2052
19425A-AA-2	COLLEGE AVE STUDENT LOANS 21-B A1	SD		2,4	1.A FE	93,537	100.2450	93,766	93,537	93,537	0	0	0	0	0.902	0.914	MON	12	424	06/23/2021	06/25/2052
19425A-AB-0	COLLEGE AVE STUDENT LOANS 21-B A2			2,4	1.A FE	205,776	98.3110	202,306	205,782	205,776	0	(12)	0	0	1.760	1.760	MON	60	1,761	06/23/2021	06/25/2052
19425A-AB-0	COLLEGE AVE STUDENT LOANS 21-B A2	SD		2,4	1.A FE	93,535	98.3110	91,957	93,537	93,535	0	(6)	0	0	1.760	1.760	MON	27	800	06/23/2021	06/25/2052
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A			2,4	1.A FE	3,542,196	99.6960	3,532,252	3,543,025	3,542,196	0	(602)	0	0	1.200	1.205	MON	709	32,714	03/10/2021	03/25/2052
21872F-AA-5	COLONY AMERICAN FINANCE LTD 19-1 A			2,4	1.A FE	4,146,702	102.9800	4,270,466	4,146,888	4,146,702	0	40	0	0	3.324	3.294	MON	11,487	173,616	04/03/2019	03/15/2052
21872G-AA-3	COLONY AMERICAN FINANCE LTD 19-2 A			2,4	1.A FE	6,316,495	102.8210	6,494,721	6,316,532	6,316,495	0	10	0	0	2.835	2.813	MON	14,923	242,898	07/10/2019	06/15/2052
21872N-AA-8	COLONY AMERICAN FINANCE LTD 19-3 A			2,4	1.A FE	755,776	102.2590	772,869	755,795	755,776	0	5	0	0	2.705	2.680	MON	1,704	33,970	11/05/2019	10/15/2052
22615E-AG-5	CRESTLINE DENALI CLO XVI LTD 18-1A D			2,4	3.A FE	3,982,500	95.3270	3,796,401	3,982,500	3,796,401	169,024	0	0	0	2.854	3.421	JAJO	22,059	112,697	01/24/2018	01/20/2030
22846F-AC-2	CROWN POINT CLO LTD 21-10A A			2,4	1.A FE	15,980,800	99.7040	15,952,582	16,000,000	15,984,185	0	3,385	0	0	1.300	1.336	JAJO	107,467	0	05/27/2021	07/20/2034
22846F-AC-2	CROWN POINT CLO LTD 21-10A A	SD		2,4	1.A FE	2,996,400	99.7040	2,991,109	3,000,000	2,997,035	0	635	0	0	1.300	1.336	JAJO	20,150	0	05/27/2021	07/20/2034
233046-AF-8	DB MASTER FINANCE LLC 17-1A A2II			2,4	2.B FE	2,646,875	103.9380	2,751,120	2,646,875	2,646,875	0	0	0	0	4.030	4.030	FMAN	12,148	106,669	09/14/2017	11/20/2047
233046-AL-5	DB MASTER FINANCE LLC 19-1A A23			2,4	2.B FE	7,820,000	109.5390	8,565,962	7,820,000	7,820,000	0	0	0	0	4.352	4.352	FMAN	38,759	340,326	03/20/2019	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC 21-1A A2II			2,4	2.B FE	4,000,000	99.2660	3,970,652	4,000,000	4,000,000	0	0	0	0	2.493	2.493	MON	19,390	0	10/15/2021	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC 21-1A A23			2,4	2.B FE	3,000,000	99.7780	2,993,349	3,000,000	3,000,000	0	0	0	0	2.791	2.791	MON	16,281	0	10/15/2021	11/20/2051
24380L-AC-7	DEER CREEK CLO LTD 17-1A A			2,4	1.A FE	1,626,625	100.0290	1,625,465	1,625,000	1,626,603	0	(22)	0	0	1.434	1.405	JAJO	4,322	16,782	01/21/2021	10/20/2030
24824T-AW-0	DENALI CAPITAL CLO XII LTD 16-1A DR			2,4	3.A FE	1,350,000	94.7310	1,278,865	1,350,000	1,278,865	50,558	0	0	0	2.991	3.548	JAJO	8,406	40,334	04/05/2018	04/15/2031
255388-AA-8	DIVIDEND SOLAR LOANS LLC 19-1 A			2,4	1.G FE	1,713,983	102.8510	1,763,114	1,714,249	1,713,996	0	(644)	0	0	3.670	3.673	MON	1,922	62,913	06/28/2019	08/22/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL 17-1A A23			2,4	2.A FE	6,256,250	104.7040	6,550,548	6,256,250	6,256,250	0	0	0	0	4.118	4.118	JAJO	47,233	257,632	06/12/2017	07/25/2047
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL 18-1A A2I			2,4	2.A FE	5,092,500	107.1130	5,454,712	5,092,500	5,092,500	0	0	0	0	4.328	4.328	JAJO	40,407	220,403	04/18/2018	07/25/2048
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL 21-1A A2I			2,4	2.A FE	2,985,000	101.9210	3,042,331	2,985,000	2,985,000	0	0	0	0	3.151	3.151	JAJO	17,244	49,380	04/08/2021	04/25/2051
26244K-AN-6	DRYDEN SENIOR LOAN FUND 15-41A AR			2,4	1.A FE	15,400,000	99.9210	15,387,872	15,400,000	15,400,000	0	0	0	0	1.209	1.897	JAJO	36,495	182,182	02/21/2018	04/15/2031
26249M-AN-7	DRYDEN SENIOR LOAN FUND 15-37A AR			2,4	1.A FE	1,241,813	100.0080	1,250,098	1,250,000	1,244,368	0	2,288	0	0	1.341	1.529	JAJO	3,314	16,435	11/18/2020	01/15/2031
26251N-AB-6	DRYDEN SENIOR LOAN FUND 18-60A A			2,4	1.A FE	750,000	99.9500	749,625	750,000	750,000	0	0	0	0	1.291	1.905	JAJO	1,907	9,481	07/16/2018	07/15/2031
26251N-AC-4	DRYDEN SENIOR LOAN FUND 18-60A B			2,4	1.C FE	14,000,000	100.0020	14,000,234	14,000,000	14,000,000	0	0	0	0	1.791	2.279	JAJO	50,770	247,948	07/16/2018	07/15/2031
26252V-AS-0	DRYDEN SENIOR LOAN FUND 20-77A AR			2,4	1.A FE	1,300,000	99.9510	1,299,358	1,300,000	1,300,000	0	0	0	0	1.280	1.295	FMAN	1,848	8,094	05/14/2021	05/20/2034
26252V-AS-0	DRYDEN SENIOR LOAN FUND 20-77A AR	SD		2,4	1.A FE	1,200,000	99.9510	1,199,408	1,200,000	1,200,000	0	0	0	0	1.280	1.295	FMAN	1,706	7,471	05/14/2021	05/20/2034
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO 21-A A			2,4	1.A FE	1,361,053	98.3330	1,339,841	1,362,555	1,361,063	0	27	0	0	1.800	1.822	MON	409	19,417	03/01/2021	11/25/2045
28416L-AA-0	ELARA HGV TIMESHARE ISSUER 21-A A			2,4	1.A FE	4,090,272	98.7880	4,041,585	4,091,165	4,090,283	0	(97)	0	0	1.360	1.367	MON	927	9,892	10/13/2021	08/27/2035
28416T-AA-3	ELARA HGV TIMESHARE ISSUER 19-A A			2,4	1.A FE	1,152,701	101.2910	1,167,894	1,153,013	1,152,703	0	(607)	0	0	2.610	2.619	MON	502	30,094	08/14/2019	01/25/2034
29002G-AB-7	ELMWOOD CLO IV LTD 20-1A A			2,4	1.A FE	999,700	99.9560	999,562	1,000,000	999,781	0	43	0	0	1.481	1.503	JAJO	2,955	14,568	11/25/2020	04/15/2033
29373G-AB-8	ENTERPRISE FLEET FINANCING LLC 18-3 A2			2,4	1.A FE	640	100.1390	641	640	640	0	(24)	0	0	3.380	3.387	MON	1	22	10/23/2018	05/20/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING LLC 20-1 A2			2,4	1.A FE	712,622	100.8050	718,476	712,738	712,701	0	(345)	0	0	1.780	1.789	MON	388	12,687	02/11/2020	12/22/2025
33767W-AA-1	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 A			4	1.A FE	1,748,427	97.6860	1,707,979	1,748,437	1,748,427	0	0	0	0	1.538	1.524	MON	2,241	10,159	06/29/2021	08/17/2028
33767W-AC-7	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 B			4	1.C FE	10,499,600	98.3430	10,326,015	10,500,000	10,499,600	0	0	0	0	1.788	1.772	MON	15,645	70,924	06/29/2021	08/17/2028
33767W-AE-3	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 C			4	1.F FE	6,699,680	98.3460	6,589,182	6,700,000	6,699,680	0	0	0	0	1.888	1.872	MON	10,541	47,787	06/29/2021	08/17/2028
33830J-AA-3	FIVE GUYS FUNDING LLC 17-1A A2			2,4	2.C FE	2,977,500	103.3260	3,076,522	2,977,500	2,977,500	0	0	0	0	4.600	4.600	JAJO	25,110	136,965	05/24/2017	07/25/2047
33883P-AC-1	FLATIRON CLO LTD 21-1A A1			2,4	1.A FE	15,000,000	99.9920	14,998,763	15,000,000	15,000,000	0	0	0	0	1.358	1.366	JAJO	97,225	0	05/20/2021	07/19/2034
34417M-AB-3	FOCUS BRANDS FUNDING LLC 17-1A A2II			2,4	2.B FE	6,207,500	103.8750	6,448,070	6,207,500	6,207,500	0	0	0	0	5.093	5.093	JAJO	53,570	316,148	03/21/2017	04/30/2047
34417Q-AA-6	FOCUS BRANDS FUNDING LLC 18-1 A2			2,4	2.B FE	3,395,000	104.8610	3,560,032	3,395,000	3,395,000	0	0	0	0	5.184	5.184	JAJO	29,822	175,997	10/19/2018	10/30/2048
34528Q-GW-8	FORD CREDIT FLOORPLAN MASTER O 19-2 A			2,4	1.A FE	849,983	104.2290	885,945	850,000	849,992	0	3	0	0	3.060	3.060	MON	1,156	26,010	04/02/2019	04/15/2026
34528Q-GW-8	FORD CREDIT FLOORPLAN MASTER O 19-2 A	SD		2,4	1.A FE	2,189,956	104.2290	2,282,611	2,190,000	2,189,980	0	8	0	0	3.060	3.060	MON	2,978	67,014	04/02/2019	04/15/2026
36318W-AK-6	GALAXY CLO LTD 13-15A ARR			2,4	1.A FE	4,750,000	99.7350	4,737,389	4,750,000	4,750,000	0	0	0	0	1.211	1.203	JAJO	11,257	28,372	06/02/2021	10/15/2030
36318W-AL-4	GALAXY CLO LTD 13-15A BRR			2,4	1.C FE	5,000,000	99.6620	4,983,112	5,000,000	5,000,000	0	0	0	0	1.691	1.700	JAJO	17,049	41,454	06/02/2021	10/15/2030
36319X-AC-1	GALAXY CLO LTD 18-25A B			2,4	1.C FE	250,000	100.0050	250,014	250,000	250,000	0	0	0	0	1.774	2.292	JAJO	838	4,634	08/09/2018	10/25/2031
36320U-AG-5	GALAXY CLO LTD 18-27A C			2,4	1.F FE	1,852,875	99.8340	2,021,632	2,025,000	1,894,430	0	22,847	0	0	1.955	3.178	FMAN	5,059	40,524	03/09/2020	05/16/2031
36321J-AC-8	GALAXY CLO LTD 18-28A A1			2,4	1.A FE	5,000,000	99.7840	4,989,214	5,000,000	5,000,000	0	0	0	0	1.341	1.988	JAJO	13,257	65,740	06/29/2018	07/15/2031
36321J-AG-9	GALAXY CLO LTD 18-28A B			2,4	1.C FE	6,000,000	100.0000	6,000,003	6,000,000	6,000,000	0	0	0	0	1.841	2.351	JAJO	22,409	109,305	06/29/2018	07/15/2031
37148J-AA-1	GENERATE CLO LTD -6A A1R			2,4	1.A FE	6,950,000	100.0000	6,950,000	6,950,000	6,950,000	0	0	0	0	1.449	1.447	JAJO	2,797	0	11/23/2021	01/22/2035
37891T-AB-6	GLOBAL SC FINANCE V SRL 19-1A B			4	6. Z	5,174,637	103.9300	5,378,378	5,175,000	5,174,701	0	(1,067)	0	0	4.810	4.812	MON	9,680	248,918	08/27/2019	08/17/2039
38123H-AN-4	GOLDENTREE LOAN OPPORTUNITIES 14-9A AR2			2,4	1.A FE	5,550,000	99.9990	5,549,936	5,550,000	5,550,000	0	0	0	0	1.239	2.061	JAJO	12,221	72,743	09/20/2018	10/29/2029
38237H-AA-5	GOODLEAP SUSTAINABLE HOME IMPR 21-5CS A			4	1.F FE	2,666,606	100.1060	2,669,825	2,667,000	2,666,608	0	2	0	0	2.310	2.311	MON	1,882	5,647	10/21/2021	10/20/2048
38237H-AA-5	GOODLEAP SUSTAINABLE HOME IMPR 21-5CS A	SD		4	1.F FE	426,937	100.1060	427,452	427,000	426,937	0	0	0	0	2.310	2.311	MON	301	904	10/21/2021	10/20/2048
402562-AA-0	GULF STREAM MERIDIAN 1 LTD 21-4A A1			2,4	1.A FE	7,105,000	100.0390	7,107,744	7,105,000	7,105,000	0	0	0	0	1.441	1.448	JAJO	20,378	36,706	04/29/2021	07/15/2034
402562-AA-0	GULF STREAM MERIDIAN 1 LTD 21-4A A1	SD		2,4	1.A FE	1,105,000	100.0390	1,105,427	1,105,000	1,105,000	0	0	0	0	1.441	1.448	JAJO	3,169	5,709	04/29/2021	07/15/2034
402563-AA-8	GULF STREAM MERIDIAN 1 LTD 20-1A A1			2,4	1.A FE	9,434,338	100.0000	9,500,000	9,500,000	9,451,356	0	14,337	0	0	1.611	1.742	JAJO	30,746	150,913	10/27/2020	04/15/2033
40256L-AC-4	GULF STREAM MERIDIAN 5 LTD 21-5A A2			2,4	1.C FE	3,000,000	99.6560	2,989,679	3,000,000	3,000,000	0	0	0	0	2.041	2.060	JAJO	12,504	17,294	05/27/2021	07/15/2034
40256L-AC-4	GULF STREAM MERIDIAN 5 LTD 21-5A A2	SD		2,4	1.C FE	1,000,000	99.6560	996,560	1,000,000	1,000,000	0	0	0	0	2.041	2.060	JAJO	4,168	5,765	05/27/2021	07/15/2034
40436K-AC-9	HIGHBRIDGE LOAN MANAGEMENT LTD 6A-2015 A		D	2,4	1.A FE	12,248,889	100.0000	12,310,839	12,310,864	12,267,490	0	14,589	0	0	1.140	1.452	FMAN	22,216	129,632	03/11/2021	02/05/2031
40436K-AL-9	HIGHBRIDGE LOAN MANAGEMENT LTD 6A-2015 C		D	2,4	2.C FE	2,073,232	97.1600	2,065,859	2,126,250	2,095,793	0	4,492	0	0	2.640	3.307	FMAN	8,887	57,759	12/13/2018	02/05/2031
40436X-AC-1	HIGHBRIDGE LOAN MANAGEMENT LTD 3A-2014 A		D	2,4	1.A FE	1,000,800	100.0060	1,000,059	1,000,000	1,000,711	0	(89)	0	0	1.421	1.399	JAJO	2,713	10,292	04/14/2021	07/18/2029
40436X-AG-2	HIGHBRIDGE LOAN MANAGEMENT LTD 3A-2014 B		D	2,4	1.F FE	2,025,000	100.0000	2,025,008	2,025,000	2,025,000	0	0	0	0	2.641	3.305	JAJO	10,641	53,054	06/28/2017	07/18/2029
40437H-AJ-0	HIGHBRIDGE LOAN MANAGEMENT LTD 8A-2016 D		D	2,4	2.C FE	3,375,000	97.2880	3,283,483	3,375,000	3,375,000	0	0	0	0	3.154	3.641	JAJO	20,747	105,772	06/15/2018	07/20/2030
40538C-AN-0	HALCYON LOAN ADVISORS FUNDING 14 1A D			2,4	2.B FE	2,551,500	99.7450	2,693,108	2,700,000	2,680,819	0	10,609	0	0	3.741	4.392	JAJO	20,375	100,769	02/07/2014	04/18/2026
41154X-AN-5	HARBOR PARK CLO LTD 18-1A D			2,4	2.C FE	1,012,500	99.9990	1,012,490	1,012,500	1,012,500	0	0	0	0	3.154	3.550	JAJO	6,224	31,732	11/15/2018	01/20/2031
43283A-AA-3	HILTON GRAND VACATIONS TRUST 17-AA A			2,4	1.C FE	551,416	101.3520	558,948	551,492	551,448	0	(372)	0	0	2.660	2.665	MON	244	14,670	02/22/2017	12/26/2028
43283A-AB-1	HILTON GRAND VACATIONS TRUST 17-AA B			2,4	2.A FE	501,333	101.0860	506,799	501,357	501,344	0	(398)	0	0	2.960	2.962	MON	247	14,840	02/22/2017	12/26/2028
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A			4	1.A FE	1,667,797	97.1730	1,620,664	1,667,811	1,667,797	0	(31)	0	0	1.698	1.688	MON	2,360	10,340	07/09/2021	09/19/2029
437300-AC-0	HOME PARTNERS OF AMERICA TRUST 21-1 B			4	1.D FE	241,232	97.1470	234,354	241,237	241,232	0	(2)	0	0	1.978	1.966	MON	398	1,742	07/09/2021	09/19/2029
43731Q-AC-2	HOME PARTNERS OF AMERICA TRUST 19-1 B			2,4	1.B FE	1,768,560	99.7550	1,764,280	1,768,613	1,768,560	0	4	0	0	3.157	3.136	MON	4,653	55,832	07/24/2019	09/17/2039
43732T-AC-5	HOME PARTNERS OF AMERICA TRUST 19-2 B			2,4	1.B FE	1,877,112	98.0960	1,841,426	1,877,167	1,877,112	0	2	0	0	2.922	2.903	MON	4,571	54,849	09/10/2019	10/19/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST 21-2 B			4	1.D FE	6,995,824	98.6540	6,901,727	6,995,892	6,995,824	0	0	0	0	2.302	2.279	MON	13,420	9,842	10/27/2021	12/17/2026
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST 21-2 C			4	1.G FE	4,247,447	98.2040	4,171,221	4,247,506	4,247,447	0	0	0	0	2.402	2.378	MON	8,502	6,235	10/27/2021	12/17/2026
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM 18-1 A			2,4	2.A FE	3,210,029	96.9280	3,111,474	3,210,098	3,210,066	0	(549)	0	0	4.458	4.458	MON	6,360	143,106	11/16/2018	12/15/2038
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LIM 19-1 A			4	2.A FE	3,504,293	98.9880	3,468,831	3,504,309	3,504,305	0	(343)	0	0	3.721	3.721	MON	5,795	130,395	06/21/2019	07/15/2039
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LIM 19-2 A			4	2.A FE	2,766,598	98.8850	2,735,820	2,766,663	2,766,622	0	(158)	0	0	3.425	3.425	MON	4,211	94,758	10/18/2019	11/15/2039
44330Q-AB-7	HIGHBRIDGE LOAN MANAGEMENT LTD 2A-18 A1B		D	2,4	1.A FE	2,000,000	99.5020	1,990,039	2,000,000	2,000,000	0	0	0	0	1.491	2.048	JAJO	5,718	29,144	05/16/2018	07/18/2031
44932T-AG-2	ICG US CLO LTD 18-2A D			2,4	2.C FE	1,350,000	98.3070	1,327,151	1,350,000	1,350,000	0	0	0	0	3.228	3.763	JAJO	8,595	45,030	06/22/2018	07/22/2031
46185H-AC-6	INVITATION HOMES TRUST 18-SFR2 B			4	1.B FE	11,353,479	99.9660	11,336,363	11,340,219	11,341,360	0	(242)	0	0	1.186	1.607	MON	5,623	136,151	05/10/2018	06/17/2037
46185H-AE-2	INVITATION HOMES TRUST 18-SFR2 C			4	1.D FE	6,249,019	99.9310	6,244,707	6,249,019	6,249,019	0	0	0	0	1.386	1.999	MON	3,619	87,698	04/20/2018	06/17/2037
46185J-AE-8	INVITATION HOMES TRUST 18-SFR1 C			4	1.C FE	2,749,606	99.8730	2,746,114	2,749,606	2,749,606	0	0	0	0	1.356	2.027	MON	1,557	37,751	01/26/2018	03/17/2037
46187V-AC-3	INVITATION HOMES TRUST 18-SFR3 B			4	1.B FE	375,282	99.9300	375,020	375,282	375,282	0	0	0	0	1.256	1.831	MON	197	4,772	06/15/2018	07/17/2037
466365-AB-9	JACK IN THE BOX FUNDING LLC 19-1A A2II			2,4	2.B FE	4,019,625	104.1750	4,187,460	4,019,625	4,019,625	0	0	0	0	4.476	4.475	FMAN	17,992	179,918	06/28/2019	08/25/2049
46651N-AA-2	JOL AIR 19-1 A		D	4	2.A FE	4,347,598	96.6210	4,200,695	4,347,603	4,347,598	0	(383)	0	0	3.967	3.967	MON	7,665	172,469	05/17/2019	04/15/2044
476681-AB-7	JERSEY MIKES FUNDING LLC 21-1A A2I			2,4	2.B FE	6,750,000	100.1070	6,757,193	6,750,000	6,750,000	0	0	0	0	2.891	2.891	FMAN	11,925	0	12/03/2021	02/15/2052
48250R-BL-9	KKR FINANCIAL CLO LTD -12 DR2			2,4	2.C FE	1,687,500	100.0030	1,687,551	1,687,500	1,687,500	0	0	0	0	3.341	3.833	JAJO	11,787	56,406	08/30/2018	10/15/2030
48661C-AA-0	KAYNE CLO 20-7A A1			2,4	1.A FE	995,460	100.0800	991,790	991,000	994,988	0	(472)	0	0	1.441	1.369	JAJO	2,730	6,823	05/10/2021	04/17/2033
49255P-AA-1	KESTREL AIRCRAFT FUNDING LIMIT 18-1A A			2,4	2.B FE	408,614	97.4160	409,612	420,476	413,956	0	3,096	0	0	4.250	4.945	MON	794	17,870	12/11/2018	12/15/2038
50184V-AR-5	LCM LTD PARTNERSHIP -14A AR			2,4	1.A FE	1,600,000	99.9980	1,599,960	1,600,000	1,600,000	0	0	0	0	1.294	1.970	JAJO	3,801	19,970	05/18/2018	07/20/2031
50184V-AU-8	LCM LTD PARTNERSHIP -14A DR			2,4	2.C FE	1,350,000	96.7960	1,306,749	1,350,000	1,350,000	0	0	0	0	3.004	3.538	JAJO	7,888	40,256	05/18/2018	07/20/2031
50200J-AC-5	LCM LTD PARTNERSHIP -27A A1			2,4	1.A FE	5,000,000	100.0500	5,002,500	5,000,000	5,000,000	0	0	0	0	1.321	1.962	JAJO	12,859	64,756	07/02/2018	07/16/2031
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 16-1A A1			4	2.A FE	12,411,240	97.5200	12,341,305	12,655,137	12,512,002	0	56,140	0	0	4.300	4.643	MON	24,185	544,171	01/24/2017	01/15/2042
540543-AA-3	LOGAN CLO I LTD 21-1A A			2,4	1.A FE	6,000,000	100.1140	6,006,814	6,000,000	6,000,000	0	0	0	0	1.414	1.421	JAJO	46,373	0	04/30/2021	07/20/2034
540543-AA-3	LOGAN CLO I LTD 21-1A A		SD	2,4	1.A FE	1,100,000	100.1140	1,101,249	1,100,000	1,100,000	0	0	0	0	1.414	1.421	JAJO	8,502	0	04/30/2021	07/20/2034
54303P-BA-2	LONGFELLOW PLACE CLO LTD 13-1A BR3			2,4	1.B FE	3,110,000	99.8700	3,105,963	3,110,000	3,110,000	0	0	0	0	1.991	1.999	JAJO	12,626	30,113	04/08/2021	04/15/2029
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A A			2,4	2.B FE	2,226,364	98.7180	2,197,841	2,226,388	2,226,365	0	(259)	0	0	3.376	3.376	MON	3,341	75,163	02/18/2020	02/15/2045
55446M-AA-5	MACH I 19-1 A			4	1.G FE	2,723,148	100.1900	2,728,403	2,723,237	2,723,167	0	(430)	0	0	3.474	3.475	MON	4,205	94,605	10/04/2019	10/15/2039
55818K-AX-9	MADISON PARK FUNDING LTD 13-11A BR2			2,4	1.C FE	3,000,000	99.9800	2,999,387	3,000,000	3,000,000	0	0	0	0	1.574	1.600	JAJO	8,919	28,504	03/04/2021	07/23/2029
55818M-BC-0	MADISON PARK FUNDING LTD 14-13A BR2			2,4	1.C FE	1,950,995	99.8400	1,946,875	1,950,000	1,950,995	0	0	0	0	1.748	1.750	JAJO	6,508	16,471	05/27/2021	04/19/2030
55819P-AE-9	MADISON PARK FUNDING LTD 19-36A B2			2,4	1.C FE	2,500,000	100.0530	2,501,318	2,500,000	2,500,000	0	0	0	0	3.467	3.466	JAJO	18,298	86,675	12/04/2019	01/15/2033
55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR			2,4	1.A FE	10,950,000	99.9800	10,947,836	10,950,000	10,950,000	0	0	0	0	1.105	1.117	JAJO	22,173	44,187	06/04/2021	07/27/2031
55820T-AL-2	MADISON PARK FUNDING LTD 17-23A BR			2,4	1.C FE	2,500,000	100.0000	2,499,992	2,500,000	2,500,000	0	0	0	0	1.685	1.707	JAJO	7,721	15,486	06/01/2021	07/27/2031
55820Y-AA-5	MADISON PARK FUNDING LTD 18-27A A1A			2,4	1.A FE	2,001,000	99.9300	1,998,600	2,000,000	2,000,906	0	(95)	0	0	1.284	1.277	JAJO	4,711	12,110	06/01/2021	04/20/2030
55821A-AE-8	MADISON PARK FUNDING LTD 18-28A B			2,4	1.C FE	10,750,000	100.0040	10,750,473	10,750,000	10,750,000	0	0	0	0	1.841	2.366	JAJO	40,149	195,838	06/01/2018	07/15/2030
55821C-AA-2	ATRIUM CDO CORP -9A AR2			2,4	1.A FE	1,750,000	99.9350	1,748,865	1,750,000	1,750,000	0	0	0	0	1.166	1.175	FMAN	1,870	15,469	02/12/2021	05/28/2030
55821C-AC-8	ATRIUM CDO CORP -9A BR2			2,4	1.C FE	2,475,000	99.6070	2,465,275	2,475,000	2,475,000	0	0	0	0	1.676	1.694	FMAN	3,802	31,695	02/12/2021	05/28/2030
55821C-AE-4	ATRIUM CDO CORP -9A CR2			2,4	1.F FE	9,000,000	99.6280	8,966,518	9,000,000	9,000,000	0	0	0	0	2.176	2.202	FMAN	17,949	150,256	02/12/2021	05/28/2030
56607F-AB-1	MARBLE POINT CLO XI LTD 17-2A B			2,4	1.C FE	1,063,125	98.8800	1,051,214	1,063,125	1,063,125	0	0	0	0	1.741	2.369	JAJO	3,593	18,179	11/14/2017	12/18/2030
56844X-BG-3	SIGNAL PEAK CLO LLC 15-1A AR2			2,4	1.A FE	1,815,368	99.8510	1,810,120	1,812,812	1,815,368	0	(120)	0	0	1.234	1.143	JAJO	4,086	10,515	05/07/2021	04/20/2029
56844X-BJ-7	MARINER CLO LLC 15-1A BR2			2,4	1.C FE	300,000	99.8380	299,514	300,000	300,000	0	0	0	0	1.754	1.848	JAJO	993	5,144	02/10/2020	04/20/2029
56844X-BJ-7	MARINER CLO LLC 15-1A BR2		SD	2,4	1.C FE	820,000	99.8380	818,671	820,000	820,000	0	0	0	0	1.754	1.848	JAJO	2,713	14,059	02/10/2020	04/20/2029
56844Y-AG-2	MARINER CLO LLC 18-5A D			2,4	2.C FE	1,441,352	98.6120	1,423,115	1,443,150	1,442,199	0	217	0	0	2.774	3.342	JAJO	7,561	41,344	06/22/2018	04/25/2031
56845A-AW-8	SIGNAL PEAK CLO LLC 16-3A BR2			2,4	1.C FE	1,749,563	99.4940	1,741,148	1,750,000	1,749,808	0	245	0	0	1.759	1.649	JAJO	5,368	30,042	01/07/2021	07/23/2029
56845N-AA-8	MARINER CLO LLC 20-8A A			2,4	1.A FE	17,859,000	100.1000	18,018,081	18,000,000	17,893,217	0	29,658	0	0	1.524	1.672	JAJO	51,155	266,641	11/10/2020	04/20/2033
56845N-AC-4	SIGNAL PEAK CLO LLC 20-8A B			2,4	1.C FE	6,666,625	100.0000	6,649,980	6,650,000	6,665,876	0	(749)	0	0	1.904	1.891	JAJO	24,023	92,378	03/08/2021	04/20/2033
56845N-AE-0	SIGNAL PEAK CLO LLC 20-8A C			2,4	1.F FE	2,026,519	99.3750	2,012,344	2,025,000	2,026,519	0	0	0	0	2.254	2.272	JAJO	8,752	33,505	01/29/2021	04/20/2033
56847J-AA-5	MARINER FINANCE ISSUANCE TRUST 21-BA A			2,4	1.A FE	3,039,874	99.6540	3,029,487	3,040,000	3,039,881	0	7	0	0	2.100	2.101	MON	1,951	8,157	10/26/2021	11/20/2036
56847J-AA-5	MARINER FINANCE ISSUANCE TRUST 21-BA A		SD	2,4	1.A FE	559,977	99.6540	558,063	560,000	559,978	0	1	0	0	2.100	2.101	MON	359	1,503	10/26/2021	11/20/2036
56848D-AA-7	MARINER FINANCE ISSUANCE TRUST 21-AA A			2,4	1.A FE	2,482,046	98.7050	2,452,814	2,485,000	2,482,171	0	125	0	0	1.860	1.886	MON	1,412	34,407	11/17/2021	03/20/2036
58768U-AM-5	MERCEDES-BENZ MASTER OWNER TRU 19-BA A			2,4	1.A FE	1,729,914	100.7820	1,743,534	1,730,000	1,729,989	0	3	0	0	2.610	2.612	MON	2,007	45,153	05/13/2019	05/15/2024
59982V-AA-7	MILL CITY SOLAR LOAN LTD 19-2GS A		D	2,4	1.F FE	1,032,913	104.5420	1,079,904	1,032,983	1,032,913	0	(359)	0	0	3.690	3.692	MON	1,165	38,332	07/23/2019	07/20/2043
59982V-AB-5	MILL CITY SOLAR LOAN LTD 19-2GS B		D	2,4	2.B FE	705,314	100.7630	1,272,373	1,262,740	705,314	0	0	0	0	4.410	4.419	MON	1,702	55,693	07/23/2019	07/20/2043
59982W-AA-5	MILL CITY SOLAR LOAN LTD 19-1A A		D	2,4	1.F FE	950,618	107.3610	1,020,985	950,985	950,618	0	(368)	0	0	4.340	4.349	MON	1,261	41,402	03/13/2019	03/20/2043
59982W-AB-3	MILL CITY SOLAR LOAN LTD 19-1A B		D	2,4	2.B FE	108,728	102.7850	208,934	203,272	108,728	0	0	0	0	4.940	4.944	MON	307	12,161	03/13/2019	03/20/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60162P-AJ-1	MILOS CLO LTD 17-1A CR			2,4	1.F FE	4,500,000	99.7020	4,486,587	4,500,000	4,500,000	0	0	0	0	2.154	2.240	JAJO	18,537	95,404	02/05/2020	10/20/2030
61945L-AB-9	MOSAIC SOLAR LOANS LLC 19-2A B			2,4	1.E FE	499,542	103.1040	813,016	788,538	499,542	0	0	0	0	3.280	3.285	MON	790	25,864	10/30/2019	09/20/2040
61946L-AA-0	MOSAIC SOLAR LOANS LLC 18-2GS A			2,4	1.G FE	1,060,740	106.1240	1,340,123	1,262,785	1,060,740	0	50,696	0	0	4.200	8.756	MON	1,621	53,037	03/24/2020	02/22/2044
62432B-AU-7	MOUNTAIN VIEW CLO LTD 15-9A CR			2,4	2.C FE	2,663,550	96.2630	2,599,101	2,700,000	2,694,488	0	6,807	0	0	3.361	3.441	JAJO	18,976	90,797	05/31/2018	07/15/2031
62848F-AE-2	MYERS PARK CLO LTD 18-1A B1			2,4	1.C FE	1,000,500	99.9970	999,965	1,000,000	1,000,463	0	(37)	0	0	1.854	1.867	JAJO	3,511	8,952	06/10/2021	10/20/2030
62947A-AC-7	NP SPE II LLC 19-2A A3			4	1.F FE	2,699,833	104.3170	2,816,567	2,700,000	2,699,862	0	10	0	0	3.802	3.803	MON	3,422	102,654	11/01/2019	11/19/2049
62947A-AD-5	NP SPE II LLC 19-2A B1			4	2.B FE	1,349,899	97.6440	1,318,190	1,350,000	1,349,916	0	12	0	0	5.078	5.079	MON	2,285	68,553	11/01/2019	11/19/2049
629682-AA-3	NADG NNN OPERATING LP 19-1 A			2,4	1.F FE	3,818,571	101.4170	3,872,681	3,818,571	3,818,571	0	0	0	0	3.368	3.368	MON	1,072	128,609	11/21/2019	12/28/2049
63938H-AB-3	NAVIENT STUDENT LOAN TRUST 14-CTA B	SD		2,4	1.A FE	324,581	100.0970	343,806	343,472	324,581	0	26,326	0	0	1.856	22.226	MON	302	6,502	03/20/2020	10/17/2044
63941F-AB-2	NAVIENT STUDENT LOAN TRUST 20-A A2A			2,4	1.A FE	97,987	101.7320	99,691	97,994	97,989	0	(1)	0	0	2.460	2.461	MON	107	2,411	01/21/2020	11/15/2068
63941F-AB-2	NAVIENT STUDENT LOAN TRUST 20-A A2A	SD		2,4	1.A FE	146,981	101.7320	149,537	146,991	146,984	0	(1)	0	0	2.460	2.461	MON	161	3,616	01/21/2020	11/15/2068
63941F-AC-0	NAVIENT STUDENT LOAN TRUST 20-A A2B			2,4	1.A FE	3,212,670	100.6060	3,204,105	3,184,803	3,209,777	0	(3,402)	0	0	1.003	0.834	MON	1,519	21,428	04/16/2021	11/15/2068
63941F-AC-0	NAVIENT STUDENT LOAN TRUST 20-A A2B	SD		2,4	1.A FE	97,994	100.6060	98,588	97,994	97,994	0	0	0	0	1.003	1.076	MON	47	997	01/21/2020	11/15/2068
63941G-AB-0	NAVIENT STUDENT LOAN TRUST 20-BA A2			2,4	1.A FE	449,802	101.1090	454,977	449,989	449,839	0	(18)	0	0	2.120	2.129	MON	424	9,540	02/10/2020	01/15/2069
63941G-AB-0	NAVIENT STUDENT LOAN TRUST 20-BA A2	SD		2,4	1.A FE	577,246	101.1090	583,888	577,486	577,294	0	(64)	0	0	2.120	2.129	MON	544	12,243	02/10/2020	01/15/2069
63942A-AB-2	NAVIENT STUDENT LOAN TRUST 20-IA A1B			2,4	1.A FE	675,921	100.5570	679,688	675,921	675,921	0	0	0	0	1.103	1.122	MON	354	7,816	12/01/2020	04/15/2069
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A			2,4	1.A FE	2,468,795	98.3550	2,428,538	2,469,153	2,468,795	0	(209)	0	0	0.840	0.844	MON	922	18,264	01/19/2021	05/15/2069
63942C-AA-0	NAVIENT STUDENT LOAN TRUST 21-DA A			2,4	1.A FE	7,828,211	99.7180	7,806,172	7,828,211	7,828,211	0	0	0	0	1.260	1.278	MON	4,658	57,263	05/14/2021	04/15/2060
63942C-AA-0	NAVIENT STUDENT LOAN TRUST 21-DA A	SD		2,4	1.A FE	1,342,217	99.7180	1,338,439	1,342,217	1,342,217	0	0	0	0	1.260	1.278	MON	799	9,818	05/14/2021	04/15/2060
63942E-AA-6	NAVIENT STUDENT LOAN TRUST 21-EA A			2,4	1.A FE	6,976,056	97.9970	6,837,818	6,977,589	6,976,085	0	(72)	0	0	0.970	0.975	MON	3,008	25,569	07/19/2021	12/16/2069
63942E-AA-6	NAVIENT STUDENT LOAN TRUST 21-EA A	SD		2,4	1.A FE	1,241,811	97.9970	1,217,203	1,242,084	1,241,816	0	(13)	0	0	0.970	0.975	MON	535	4,552	07/19/2021	12/16/2069
63942G-AA-1	NAVIENT STUDENT LOAN TRUST 21-FA A			2,4	1.A FE	2,966,262	98.0600	2,909,264	2,966,805	2,966,262	0	(27)	0	0	1.110	1.116	MON	1,464	7,044	09/21/2021	02/18/2070
63942G-AA-1	NAVIENT STUDENT LOAN TRUST 21-FA A	SD		2,4	1.A FE	539,320	98.0600	528,957	539,419	539,320	0	(5)	0	0	1.110	1.116	MON	266	1,281	09/21/2021	02/18/2070
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A			2,4	1.A FE	5,371,884	99.6530	5,361,338	5,380,000	5,371,884	0	0	0	0	1.580	1.643	MON	8,973	0	11/17/2021	04/15/2070
63942L-AA-0	NAVIENT STUDENT LOAN TRUST 21-BA A			2,4	1.A FE	10,811,319	98.9790	10,701,212	10,811,648	10,811,319	0	(1,044)	0	0	0.940	0.941	MON	4,517	73,399	03/16/2021	07/15/2069
64016N-AA-5	NEIGHBORLY ISSUER LLC 21-1A A2			2,4	2.C FE	3,358,125	99.6480	3,346,308	3,358,125	3,358,125	0	0	0	0	3.584	3.584	JAJO	20,394	71,879	02/24/2021	04/30/2051
64034Q-AB-4	NELNET STUDENT LOAN TRUST 21-BA AFX			2,4	1.A FE	5,237,905	98.4930	5,159,934	5,238,896	5,237,914	0	(374)	0	0	1.420	1.424	MON	2,273	35,130	06/25/2021	04/20/2062
64034Q-AB-4	NELNET STUDENT LOAN TRUST 21-BA AFX	SD		2,4	1.A FE	983,479	98.4930	968,839	983,665	983,481	0	(70)	0	0	1.420	1.424	MON	427	6,596	06/25/2021	04/20/2062
64034Y-AB-7	NELNET STUDENT LOAN TRUST 21-DA AFX			2,4	1.A FE	5,916,700	98.9300	5,853,831	5,917,148	5,916,718	0	(116)	0	0	1.630	1.632	MON	2,947	14,200	10/21/2021	04/20/2062
64034Y-AB-7	NELNET STUDENT LOAN TRUST 21-DA AFX	SD		2,4	1.A FE	1,126,991	98.9300	1,115,015	1,127,076	1,126,994	0	(22)	0	0	1.630	1.632	MON	561	2,705	10/21/2021	04/20/2062
64035D-AA-4	NELNET STUDENT LOAN TRUST 21-A A1			2,4	1.A FE	6,704,285	100.1580	6,721,428	6,710,815	6,704,397	0	668	0	0	0.904	0.940	MON	2,022	35,527	05/13/2021	04/20/2062
64035D-AA-4	NELNET STUDENT LOAN TRUST 21-A A1	SD		2,4	1.A FE	1,115,972	100.1580	1,118,825	1,117,059	1,115,990	0	108	0	0	0.904	0.940	MON	337	5,914	05/13/2021	04/20/2062
64035D-AC-0	NELNET STUDENT LOAN TRUST 21-A A2			2,4	1.A FE	3,205,000	100.0450	3,206,442	3,205,000	3,205,000	0	0	0	0	1.134	1.160	MON	1,211	21,349	05/13/2021	04/20/2062
64035D-AC-0	NELNET STUDENT LOAN TRUST 21-A A2	SD		2,4	1.A FE	1,600,000	100.0450	1,600,720	1,600,000	1,600,000	0	0	0	0	1.134	1.160	MON	605	10,658	05/13/2021	04/20/2062
64035D-AD-8	NELNET STUDENT LOAN TRUST 21-A APT2			2,4	1.A FE	7,158,031	97.8910	7,015,295	7,166,422	7,158,047	0	519	0	0	1.360	1.387	MON	2,978	56,854	05/13/2021	04/20/2062
64035D-AD-8	NELNET STUDENT LOAN TRUST 21-A APT2	SD		2,4	1.A FE	1,064,676	97.8910	1,043,446	1,065,924	1,064,679	0	74	0	0	1.360	1.387	MON	443	8,456	05/13/2021	04/20/2062
64035G-AA-7	NELNET STUDENT LOAN TRUST 21-CA AFL			2,4	1.A FE	2,641,301	100.2180	2,647,056	2,641,301	2,641,301	0	0	0	0	0.844	0.854	MON	743	7,536	08/12/2021	04/20/2062
64035G-AA-7	NELNET STUDENT LOAN TRUST 21-CA AFL	SD		2,4	1.A FE	460,157	100.2180	461,160	460,157	460,157	0	0	0	0	0.844	0.854	MON	129	1,313	08/12/2021	04/20/2062
64035G-AB-5	NELNET STUDENT LOAN TRUST 21-CA AFX			2,4	1.A FE	3,174,127	98.2900	3,120,790	3,175,083	3,174,168	0	(65)	0	0	1.320	1.329	MON	1,281	14,203	08/12/2021	04/20/2062
64035G-AB-5	NELNET STUDENT LOAN TRUST 21-CA AFX	SD		2,4	1.A FE	496,820	98.2900	488,471	496,970	496,826	0	(10)	0	0	1.320	1.329	MON	200	2,223	08/12/2021	04/20/2062
64129U-BS-3	NEUBERGER BERMAN CLO LTD 14-17A AR2			2,4	1.A FE	470,000	100.1980	470,930	470,000	470,000	0	0	0	0	1.289	1.329	JAJO	1,074	5,813	02/11/2020	04/22/2029
64130T-BA-2	NEUBERGER BERMAN CLO LTD 15-20A ARR			2,4	1.A FE	3,425,000	99.9000	3,421,575	3,425,000	3,425,000	0	0	0	0	1.401	1.410	JAJO	9,526	15,686	04/30/2021	07/15/2034
64131Q-AL-4	NEUBERGER BERMAN CLO LTD 17-26A BR			2,4	1.C FE	3,500,000	99.6190	3,486,672	3,500,000	3,500,000	0	0	0	0	1.641	1.635	JAJO	8,712	0	10/22/2021	10/18/2030
643821-AB-7	NEW ECONOMY ASSETS PHASE 1 ISS 21-1 B1			2,4	1.G FE	4,471,960	98.3040	4,423,692	4,500,000	4,472,870	0	911	0	0	2.410	2.543	MON	3,314	15,364	10/25/2021	10/20/2061
65357L-AJ-4	NIAGARA PARK CLO LTD 19-1A AR			2,4	1.A FE	3,550,000	99.8080	3,543,182	3,550,000	3,550,000	0	0	0	0	1.241	1.245	JAJO	8,300	10,175	06/11/2021	07/17/2032
66858C-AJ-6	NORTHWOODS CAPITAL LTD 18-12BA D			2,4	2.C FE	3,375,000	95.7990	3,233,206	3,375,000	3,375,000	0	0	0	0	3.353	3.865	MJSD	5,343	113,217	06/07/2018	06/15/2031
66860C-AG-8	NORTHWOODS CAPITAL LTD 18-14BA C			2,4	1.F FE	1,350,000	100.0450	1,350,602	1,350,000	1,350,000	0	0	0	0	2.506	3.032	FMAN	4,602	34,733	10/29/2018	11/13/2031
66860P-AG-9	NORTHWOODS CAPITAL LTD 18-17A D			2,4	2.C FE	843,750	95.5580	806,273	843,750	843,750	0	0	0	0	2.978	3.600	JAJO	4,956	26,005	02/15/2018	04/22/2031
66982F-AB-5	AMSR TRUST 21-SFR4 B			4	1.D FE	1,499,991	99.0270	1,485,404	1,500,000	1,499,991	0	0	0	0	2.417	2.395	MON	3,021	0	11/10/2021	12/17/2038
67097L-AH-9	OCP CLO LTD 17-13A A1AR			2,4	1.A FE	250,000	99.9420	249,856	250,000	250,000	0	0	0	0	1.201	1.191	JAJO	587	232	08/19/2021	07/15/2030
67102Q-BF-4	OHA CREDIT PARTNERS LTD 12-7A D1R3			2,4	2.C FE	1,350,000	99.0120	1,336,658	1,350,000	1,350,000	0	0	0	0	3.060	3.103	FMAN	4,589	29,968	02/18/2021	02/20/2034
67102S-AL-8	OCP CLO LTD 14-5A A1R			2,4	1.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	1.205	2.017	JAJO	2,242	12,801	02/09/2018	04/26/2031
67102S-AN-4	OCP CLO LTD 14-5A A2R			2,4	1.C FE	7,753,488	98.8550	7,661,252	7,750,000	7,753,109	0	(378)	0	0	1.525	1.537	JAJO	21,994	92,373	03/03/2021	04/26/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67108L-AW-3	OZLM LTD 14-6A A1S			2,4	1.A FE	492,601	99.7500	491,370	492,601	492,601	0	0	0	0	1.321	2.045	JAJO	1,250	6,331	04/11/2018	04/17/2031
67108L-BC-6	OZLM LTD 14-6A CS			2,4	2.C FE	2,686,500	98.2170	2,651,871	2,700,000	2,699,076	0	1,809	0	0	3.371	3.423	JAJO	18,294	90,668	04/11/2018	04/17/2031
67109U-AS-1	OZLM LTD 15-11A A1R	SD		2,4	1.A FE	1,978,374	100.0740	1,979,845	1,978,374	1,978,374	0	0	0	0	1.382	2.275	JAJO	4,632	28,901	08/08/2017	10/30/2030
67110U-AQ-2	OHA LOAN FUNDING LTD 16-1A CR			2,4	1.F FE	2,025,000	99.3750	2,012,344	2,025,000	2,025,000	0	0	0	0	2.204	2.288	JAJO	8,547	43,958	01/31/2020	01/20/2033
67112M-AG-0	OZLM LTD 18-20A C			2,4	2.C FE	1,991,250	96.9570	1,930,653	1,991,250	1,991,250	0	0	0	0	3.204	3.743	JAJO	12,443	63,415	04/05/2018	04/20/2031
67115L-AA-2	OAK HILL CREDIT PARTNERS 21-16A A			2,4	1.A FE	500,000	99.9000	499,501	500,000	500,000	0	0	0	0	1.314	1.313	JAJO	1,715	0	08/18/2021	10/18/2034
67181D-AE-1	OAK STREET INVESTMENT GRADE NE 20-1A A5			2,4	1.F FE	3,373,623	101.7100	3,432,714	3,375,000	3,373,913	0	284	0	0	3.390	3.399	MON	3,496	114,413	11/06/2020	11/20/2050
67572Y-BU-5	OCTAGON INVESTMENT PARTNERS XX 14-1A CRR			2,4	1.F FE	651,375	99.3810	670,822	675,000	660,540	0	3,096	0	0	2.159	2.495	JAJO	2,700	14,303	01/30/2019	01/22/2036
67573A-BU-6	OCTAGON INVESTMENT PARTNERS 24 15-1X A2S		D	2,4	1.A FE	2,001,400	100.0120	2,000,230	2,000,000	2,001,338	0	(62)	0	0	1.955	1.965	JAJO	16,936	18,910	04/13/2021	04/21/2031
67578J-AA-7	OCTAGON INVESTMENT PARTNERS 51 21-1A A			2,4	1.A FE	4,570,000	100.0450	4,572,056	4,570,000	4,570,000	0	0	0	0	1.404	1.409	JAJO	11,876	23,482	04/16/2021	07/20/2034
67590E-AS-3	OCTAGON INVESTMENT PARTNERS XV 13-1A A2R			2,4	1.A FE	2,151,505	99.9420	2,148,756	2,150,000	2,151,501	0	(4)	0	0	1.598	1.597	JAJO	6,513	16,521	04/22/2021	07/19/2030
67590G-BG-3	OCTAGON INVESTMENT PARTNERS XV 13-1A A1R			2,4	1.A FE	9,250,000	100.0030	9,250,285	9,250,000	9,250,000	0	0	0	0	1.124	1.947	JAJO	19,637	110,678	02/07/2018	01/25/2031
67590G-BG-3	OCTAGON INVESTMENT PARTNERS XV 13-1A A1R	SD		2,4	1.A FE	1,251,063	100.0030	1,250,039	1,250,000	1,250,927	0	(136)	0	0	1.124	1.110	JAJO	2,654	7,271	06/07/2021	01/25/2031
67707C-AW-8	OAK HILL CREDIT PARTNERS 14-10RA D1R			2,4	2.B FE	1,350,000	99.0640	1,337,366	1,350,000	1,350,000	0	0	0	0	3.304	3.343	JAJO	8,709	22,036	03/17/2021	04/20/2034
67707E-AU-8	OAK HILL CREDIT PARTNERS 19-2A AR			2,4	1.A FE	10,200,000	100.0650	10,206,580	10,200,000	10,200,000	0	0	0	0	1.405	1.410	JAJO	26,102	67,923	04/14/2021	04/21/2034
68267B-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU 18-1A A			2,4	1.A FE	2,165,297	100.0940	2,167,927	2,165,886	2,165,830	0	(3,294)	0	0	3.300	3.308	MON	3,375	71,474	02/21/2018	03/14/2029
68267B-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU 18-1A B			2,4	1.C FE	13,249,080	101.7030	13,475,692	13,250,000	13,249,828	0	214	0	0	3.610	3.612	MON	22,588	478,325	02/21/2018	03/14/2029
68267B-AC-4	ONEMAIN FINANCIAL ISSUANCE TRU 18-1A C			2,4	1.E FE	3,249,552	102.2810	3,324,137	3,250,000	3,249,891	0	95	0	0	3.770	3.773	MON	5,786	122,525	02/21/2018	03/14/2029
682687-AA-6	ONEMAIN DIRECT AUTO RECEIVABLE 21-1A A			2,4	1.A FE	11,998,615	98.6520	11,838,222	12,000,000	11,998,724	0	109	0	0	0.870	0.874	MON	4,930	17,110	10/07/2021	07/14/2028
682687-AB-4	ONEMAIN DIRECT AUTO RECEIVABLE 21-1A B			2,4	1.B FE	3,998,657	98.3420	3,933,670	4,000,000	3,998,732	0	75	0	0	1.260	1.269	MON	2,380	8,260	10/07/2021	07/14/2028
682687-AC-2	ONEMAIN DIRECT AUTO RECEIVABLE 21-1A C			2,4	1.C FE	2,749,734	97.8450	2,690,736	2,750,000	2,749,747	0	13	0	0	1.420	1.422	MON	1,844	6,400	10/07/2021	07/14/2028
68268X-AC-5	ONEMAIN DIRECT AUTO RECEIVABLE 18-1A C			2,4	1.A FE	2,749,107	100.8980	2,774,697	2,750,000	2,749,871	0	257	0	0	3.850	3.859	MON	5,000	105,875	07/17/2018	10/14/2025
68269B-AA-6	ONEMAIN FINANCIAL ISSUANCE TRU 19-2A A			2,4	1.A FE	4,523,967	105.0820	4,639,389	4,415,000	4,519,467	0	(4,683)	0	0	3.140	2.655	MON	6,546	102,011	09/24/2021	10/14/2036
68269M-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1			2,4	1.A FE	17,441,672	98.5220	17,192,169	17,450,000	17,442,224	0	551	0	0	1.550	1.559	MON	12,772	146,591	11/10/2021	06/16/2036
68269M-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1	SD		2,4	1.A FE	1,098,467	98.5220	1,083,747	1,100,000	1,098,524	0	57	0	0	1.550	1.578	MON	805	8,654	11/10/2021	06/16/2036
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A2			2,4	1.A FE	11,900,000	99.7110	11,865,645	11,900,000	11,900,000	0	0	0	0	0.810	0.820	MON	4,820	53,346	05/17/2021	06/16/2036
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A2	SD		2,4	1.A FE	2,440,000	99.7110	2,432,956	2,440,000	2,440,000	0	0	0	0	0.810	0.820	MON	988	10,938	05/17/2021	06/16/2036
68269M-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A B			2,4	1.C FE	4,747,423	98.0980	4,659,666	4,750,000	4,747,644	0	221	0	0	1.950	1.959	MON	4,374	50,944	05/17/2021	06/16/2036
68269M-AD-6	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A C			2,4	1.F FE	2,249,090	98.6910	2,220,553	2,250,000	2,249,164	0	73	0	0	2.220	2.226	MON	2,359	27,473	05/17/2021	06/16/2036
69335P-ED-3	PFS FINANCING CORP 21-B A			2,4	1.A FE	1,199,859	98.1880	1,178,260	1,200,000	1,199,884	0	25	0	0	0.775	0.780	MON	413	4,594	06/08/2021	08/15/2026
69688X-AS-0	PALMER SQUARE CLO LTD 14-1A A1R2			2,4	1.A FE	1,488,750	100.0230	1,500,346	1,500,000	1,491,261	0	2,129	0	0	1.371	1.620	JAJO	3,913	20,038	10/27/2020	01/17/2031
69689A-BJ-8	PALMER SQUARE CLO LTD 15-1A A1A4			2,4	1.A FE	7,235,000	100.0670	7,239,846	7,235,000	7,235,000	0	0	0	0	1.290	1.306	FMAN	10,367	39,953	05/24/2021	05/21/2034
72353P-AA-4	PIONEER AIRCRAFT FINANCE LIMIT 19-1 A			2,4	2.B FE	7,232,446	99.4890	7,195,494	7,232,488	7,232,473	0	(583)	0	0	3.967	3.967	MON	12,752	286,913	05/23/2019	06/15/2044
74166Y-AA-8	PRIMOSE SCHOOLS 19-1A A2			2,4	2.B FE	1,323,000	100.7100	1,332,393	1,323,000	1,323,000	0	0	0	0	4.475	4.475	JAJO	10,032	59,204	08/14/2019	07/30/2049
74333B-AA-6	PROGRESS RESIDENTIAL TRUST 19-SFR1 A			4	1.A FE	2,247,704	100.2690	2,253,827	2,247,780	2,247,704	0	0	0	0	3.422	3.390	MON	6,410	76,919	02/14/2019	08/17/2035
74333B-AC-2	PROGRESS RESIDENTIAL TRUST 19-SFR1 B			4	1.B FE	4,749,899	99.8440	4,742,590	4,750,000	4,749,899	0	0	0	0	3.721	3.686	MON	14,729	176,748	02/14/2019	08/17/2035
74333Q-AC-9	PROGRESS RESIDENTIAL TRUST 21-SFR9 B			4	1.D FE	8,999,496	97.2870	8,755,834	9,000,000	8,999,496	0	0	0	0	2.262	2.247	MON	16,965	18,662	10/14/2021	11/17/2040
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A			4	1.A FE	15,999,240	97.4230	15,587,680	16,000,000	15,999,240	0	0	0	0	1.510	1.497	MON	20,133	55,031	08/18/2021	10/17/2038
74333T-AC-3	PROGRESS RESIDENTIAL TRUST 21-SFR8 B			4	1.D FE	6,749,848	97.7470	6,597,923	6,750,000	6,749,848	0	0	0	0	1.681	1.666	MON	9,456	25,845	08/18/2021	10/17/2038
74972F-AG-0	RR LTD 18-4A A2			2,4	1.C FE	890,890	100.0010	890,008	890,000	890,000	0	0	0	0	1.791	1.870	JAJO	3,228	15,762	02/13/2020	04/15/2030
74972F-AG-0	RR LTD 18-4A A2	SD		2,4	1.C FE	360,360	100.0010	360,003	360,000	360,000	0	0	0	0	1.791	1.870	JAJO	1,306	6,376	02/13/2020	04/15/2030
74979V-AE-3	RR LTD 18-5A A2			2,4	1.C FE	1,750,000	100.0110	1,750,200	1,750,000	1,750,000	0	0	0	0	1.891	1.904	JAJO	6,725	32,768	12/03/2020	10/15/2031
74981H-CG-3	RACE POINT CLO LTD 15-9A BR			2,4	1.F FE	2,500,000	100.0020	2,500,038	2,500,000	2,500,000	0	0	0	0	2.391	3.021	JAJO	12,316	59,485	08/28/2017	10/15/2030
75884B-AA-6	REGATTA X FUNDING LTD 17-3A A			2,4	1.A FE	3,494,400	100.0040	3,500,146	3,500,000	3,496,349	0	463	0	0	1.361	1.413	JAJO	9,058	46,401	07/18/2018	01/17/2031
75888A-BE-5	REGATTA VII FUNDING LTD 16-1A A1R2			2,4	1.A FE	4,000,000	100.0730	4,002,902	4,000,000	4,000,000	0	0	0	0	1.364	1.375	MJSD	1,818	25,849	05/28/2021	06/20/2034
75888A-BE-5	REGATTA VII FUNDING LTD 16-1A A1R2	SD		2,4	1.A FE	2,000,000	100.0730	2,001,451	2,000,000	2,000,000	0	0	0	0	1.364	1.375	MJSD	909	12,925	05/28/2021	06/20/2034
75888K-AA-2	REGATTA VIII FUNDING LTD 17-1A A			2,4	1.A FE	2,212,984	100.0000	2,209,999	2,210,000	2,211,726	0	(1,257)	0	0	1.491	1.471	JAJO	6,318	23,914	01/22/2021	10/17/2030
77587A-AC-0	ROMARK CLO LTD 18-1A A1			2,4	1.A FE	742,213	100.0020	742,229	742,213	742,213	0	0	0	0	1.284	1.281	JAJO	1,748	4,494	06/15/2021	04/20/2031
78108Y-AL-6	RR 1 LTD 17-1A A1AB			2,4	1.A FE	4,750,000	100.0240	4,751,117	4,750,000	4,750,000	0	0	0	0	1.391	1.396	JAJO	13,109	20,033	05/21/2021	07/15/2035
78396Y-AA-1	SESAC FINANCE LLC 19-1 A2			2,4	2.C FE	3,128,000	104.0620	3,255,062	3,128,000	3,128,000	0	0	0	0	5.216	5.216	JAJO	29,912	163,156	08/02/2019	07/25/2049
784309-AA-4	S-JETS LIMITED 17-1 A		D	4	2.B FE	8,606,692	98.9630	8,517,456	8,606,707	8,606,694	0	(1,091)	0	0	3.967	3.967	MON	15,175	341,428	08/14/2017	08/15/2042
78448Y-AB-7	SMB PRIVATE EDUCATION LOAN TRU 21-A A2A1			2,4	1.A FE	11,180,470	99.7580	11,262,678	11,290,000	11,196,682	0	16,212	0	0	0.840	0.988	MON	4,477	80,131	02/03/2021	01/15/2053
78448Y-AM-3	SMB PRIVATE EDUCATION LOAN TRU 21-A APL			2,4	1.A FE	3,933,167	99.9500	3,945,547	3,947,526	3,933,167	0	2,883	0	0	1.000	1.090	MON	1,864	25,868	02/03/2021	01/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRU 20-A A2A			2,4	1.A FE	1,047,577	101.0160	1,058,262	1,047,613	1,047,590	0	(44)	0	0	2.230	2.231	MON	1,038	23,362	02/04/2020	09/15/2037
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRU 20-A A2A	SD		2,4	1.A FE	254,816	101.0160	257,415	254,825	254,819	0	(11)	0	0	2.230	2.231	MON	253	5,683	02/04/2020	09/15/2037
78449U-AC-2	SMB PRIVATE EDUCATION LOAN TRU 20-A A2B			2,4	1.A FE	330,328	100.7040	332,655	330,328	330,328	0	0	0	0	0.940	1.012	MON	147	3,128	02/04/2020	09/15/2037
78449U-AC-2	SMB PRIVATE EDUCATION LOAN TRU 20-A A2B	SD		2,4	1.A FE	94,380	100.7040	95,044	94,380	94,380	0	0	0	0	0.940	1.012	MON	42	894	02/04/2020	09/15/2037
78520E-AA-4	SABEY DATA CENTER ISSUER LLC 20-1 A2			2,4	1.E FE	2,010,846	104.0710	2,107,438	2,025,000	2,013,641	0	559	0	0	3.812	3.919	MON	2,359	76,979	04/23/2020	04/20/2045
78662M-AB-2	SAGANAW RECEIVABLES LLC 19-1A A			4	2.A PL	1,494,634	99.8470	1,492,342	1,494,634	1,494,634	0	0	0	0	5.125	5.125	MON	6,383	76,600	05/31/2019	12/01/2023
80286J-AB-1	SANTANDER REVOLVING AUTO LOAN 19-A B			2,4	1.C FE	2,998,673	102.9810	3,089,444	3,000,000	2,999,106	0	209	0	0	2.800	2.808	MON	1,400	84,000	11/20/2019	01/26/2032
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT LT 15 1A A			4	2.A FE	4,654,341	96.8800	4,548,606	4,695,074	4,674,652	0	4,863	0	0	4.750	4.941	MON	9,912	223,016	01/24/2017	10/15/2042
82652K-AB-0	SIERRA RECEIVABLES FUNDING CO 17-1A B			2,4	2.B FE	225,436	100.1200	225,763	225,493	225,436	0	(139)	0	0	3.200	3.214	MON	220	7,216	03/13/2017	03/20/2034
82652M-AB-6	SIERRA RECEIVABLES FUNDING CO 19-2A B			2,4	1.F FE	2,185,328	101.6190	2,221,131	2,185,744	2,185,328	0	(1,380)	0	0	2.820	2.829	MON	1,883	61,638	07/16/2019	05/20/2036
82653E-AA-5	SIERRA RECEIVABLES FUNDING CO 19-1A A			2,4	1.A FE	602,184	102.1950	615,414	602,195	602,184	0	(457)	0	0	3.200	3.201	MON	589	19,270	03/12/2019	01/20/2036
82653E-AB-3	SIERRA RECEIVABLES FUNDING CO 19-1A B			2,4	1.F FE	735,855	101.9500	750,365	736,016	735,855	0	(530)	0	0	3.420	3.430	MON	769	25,172	03/12/2019	01/20/2036
82666T-AE-9	SIGNAL PEAK CLO LLC 14-1A BR3			2,4	1.C FE	1,500,000	99.8870	1,498,310	1,500,000	1,500,000	0	0	0	0	2.041	2.062	JAJO	6,007	14,877	04/05/2021	04/17/2034
82666T-AJ-8	SIGNAL PEAK CLO LLC 14-1A DR3			2,4	2.B FE	1,350,000	99.5010	1,343,258	1,350,000	1,350,000	0	0	0	0	3.641	3.685	JAJO	9,906	24,309	04/05/2021	04/17/2034
827304-AA-4	PROJECT SILVER 19-1 A			2,4	2.A FE	3,845,085	97.0640	3,732,216	3,845,097	3,845,089	0	(120)	0	0	3.967	3.967	MON	6,779	152,535	06/27/2019	07/15/2044
83208A-AA-1	SMB PRIVATE EDUCATION LOAN TRU 21-C APT1			2,4	1.A FE	3,583,755	98.7110	3,538,251	3,584,465	3,583,755	0	(171)	0	0	1.390	1.394	MON	2,214	28,212	05/25/2021	01/15/2053
83208A-AA-1	SMB PRIVATE EDUCATION LOAN TRU 21-C APT1	SD		2,4	1.A FE	467,446	98.7110	461,511	467,539	467,446	0	(23)	0	0	1.390	1.394	MON	289	3,683	05/25/2021	01/15/2053
83208A-AD-5	SMB PRIVATE EDUCATION LOAN TRU 21-C A2			2,4	1.A FE	3,340,000	99.8630	3,335,410	3,340,000	3,340,000	0	0	0	0	0.910	0.921	MON	1,403	16,685	05/25/2021	01/15/2053
83208A-AD-5	SMB PRIVATE EDUCATION LOAN TRU 21-C A2	SD		2,4	1.A FE	630,000	99.8630	629,134	630,000	630,000	0	0	0	0	0.910	0.921	MON	265	3,147	05/25/2021	01/15/2053
83404W-AB-3	SOCIAL PROFESSIONAL LOAN PROGR 19-B A2FX			2,4	1.A FE	108,829	102.0820	111,102	108,835	108,831	0	(64)	0	0	3.090	3.091	MON	149	3,363	03/26/2019	08/17/2048
83405N-AA-4	SOCIAL PROFESSIONAL LOAN PROGR 21-B AFX			2,4	1.A FE	1,621,105	98.1700	1,591,632	1,621,309	1,621,111	0	(21)	0	0	1.140	1.144	MON	821	3,953	09/23/2021	02/15/2047
83405Y-AA-0	SOCIAL PROFESSIONAL LOAN PROGR 21-A AFX			2,4	1.A FE	855,316	98.5980	843,511	855,505	855,316	0	(25)	0	0	1.030	1.035	MON	392	4,186	06/18/2021	08/17/2043
83405Y-AA-0	SOCIAL PROFESSIONAL LOAN PROGR 21-A AFX	SD		2,4	1.A FE	153,957	98.5980	151,832	153,991	153,957	0	(4)	0	0	1.030	1.035	MON	70	753	06/18/2021	08/17/2043
83546D-AQ-1	SONIC CAPITAL LLC 21-1A A2II			2,4	2.B FE	4,239,375	98.4530	4,173,783	4,239,375	4,239,375	0	0	0	0	2.636	2.636	MON	3,415	31,042	07/29/2021	08/20/2051
83608G-AS-5	SOUND POINT CLO LTD 13-1A A3R			2,4	1.F FE	969,469	98.1770	994,043	1,012,500	986,286	0	5,589	0	0	1.975	2.517	JAJO	3,721	20,866	02/12/2019	01/26/2031
83614V-AJ-4	SOUND POINT CLO LTD 21-1A D			2,4	2.C FE	1,687,500	100.2540	1,691,788	1,687,500	1,687,500	0	0	0	0	3.624	3.674	JAJO	11,551	28,089	04/01/2021	04/25/2034
83615C-AA-4	SOUND POINT CLO LTD 20-3A A1			2,4	1.A FE	4,617,828	100.0110	4,610,523	4,610,000	4,617,443	0	(384)	0	0	1.404	1.385	JAJO	12,225	56,717	05/25/2021	01/25/2032
846031-AS-1	SOUTHWICK PARK CLO LTD 19-4A CR			2,4	1.F FE	2,025,000	99.7540	2,020,022	2,025,000	2,025,000	0	0	0	0	2.204	2.198	JAJO	4,607	0	11/16/2021	07/20/2032
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL 19-1A A2			2,4	1.G FE	7,527,172	103.4360	7,789,182	7,530,417	7,529,000	0	470	0	0	4.540	4.550	MON	5,698	340,931	02/01/2019	02/25/2044
85236K-AE-2	STACK INFRASTRUCTURE ISSUER LL 21-1A A2			2,4	1.G FE	17,500,000	98.3170	17,205,475	17,500,000	17,500,000	0	0	0	0	1.800	1.800	MON	5,250	254,568	03/12/2021	03/26/2046
85573L-AA-9	START LTD 19-1 A			2,4	2.B FE	3,092,777	99.5820	3,079,996	3,092,915	3,092,789	0	(296)	0	0	4.089	4.090	MON	5,621	126,469	04/12/2019	03/15/2044
858102-BA-3	STEELE CREEK CLO LTD 16-1A DR			2,4	2.C FE	1,687,500	96.2540	1,624,292	1,687,500	1,687,500	0	0	0	0	3.103	3.626	MJSD	2,473	52,331	05/29/2018	06/15/2031
85816W-AG-9	STEELE CREEK CLO LTD 14-1RA C			2,4	1.F FE	1,350,000	98.7740	1,333,455	1,350,000	1,350,000	0	0	0	0	2.205	2.740	JAJO	5,615	29,263	02/14/2018	04/21/2031
85816W-AJ-3	STEELE CREEK CLO LTD 14-1RA D			2,4	2.C FE	1,350,000	96.2100	1,298,837	1,350,000	1,350,000	0	0	0	0	3.055	3.580	JAJO	7,910	40,897	02/14/2018	04/21/2031
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2			2,4	1.A FE	958,405	104.4960	1,001,503	958,418	958,408	0	(35)	0	0	3.650	3.650	MON	1,069	34,982	11/06/2019	11/20/2049
86212X-AC-4	STORE MASTER FUNDING LLC 19-1 A3			2,4	1.E FE	2,003,427	100.8640	2,021,229	2,003,906	2,003,561	0	49	0	0	3.320	3.324	MON	2,033	66,530	11/06/2019	11/20/2049
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC 19-1A A			2,4	1.G FE	3,100,046	105.2050	3,261,585	3,100,223	3,100,050	0	(822)	0	0	3.980	3.981	MJSD	343	123,389	05/31/2019	06/30/2054
87165U-AN-1	SYMPHONY CLO LTD 16-17A AR			2,4	1.A FE	2,597,119	99.7740	2,591,242	2,597,119	2,597,119	0	0	0	0	1.121	2.234	JAJO	5,648	28,354	04/09/2018	04/15/2028
87165V-AF-6	SYMPHONY CLO LTD 15-16A AR			2,4	1.A FE	1,250,750	99.9260	1,249,078	1,250,000	1,250,614	0	(136)	0	0	1.274	1.274	JAJO	3,450	8,291	06/24/2021	10/15/2031
87165V-AF-6	SYMPHONY CLO LTD 15-16A AR	SD		2,4	1.A FE	250,150	99.9260	249,816	250,000	250,123	0	(27)	0	0	1.274	1.274	JAJO	690	1,658	06/24/2021	10/15/2031
87165Y-AE-3	SYMPHONY CLO LTD 18-19A B			2,4	1.C FE	8,000,000	98.9300	7,914,368	8,000,000	8,000,000	0	0	0	0	1.591	2.167	JAJO	24,538	125,630	02/22/2018	04/16/2031
87246M-AS-1	TICP CLO LTD 16-6A AR2			2,4	1.A FE	8,000,000	100.0850	8,006,814	8,000,000	8,000,000	0	0	0	0	1.361	1.366	JAJO	21,558	65,564	02/08/2021	01/15/2034
87248K-AN-4	TICP CLO LTD 16-5A CR			2,4	1.F FE	1,687,500	100.0150	1,687,756	1,687,500	1,687,500	0	0	0	0	2.441	2.939	JAJO	8,274	40,799	06/28/2018	07/17/2031
87248W-AQ-1	TICP CLO LTD 17-8A BR			2,4	1.F FE	1,012,500	99.3600	1,006,025	1,012,500	1,012,500	0	0	0	0	2.407	2.405	JAJO	3,182	0	10/29/2021	10/20/2034
87249A-AC-9	TICP CLO LTD 17-9A B			2,4	1.C FE	500,300	99.5580	497,789	500,000	500,284	0	(16)	0	0	1.854	1.862	JAJO	1,756	4,476	06/18/2021	01/20/2031
87250F-AN-0	TICP CLO LTD 18-12A BR			2,4	1.C FE	1,130,000	99.9900	1,129,882	1,130,000	1,130,000	0	0	0	0	1.891	1.911	JAJO	4,343	3,312	08/05/2021	07/15/2034
87250R-AA-2	TICP CLO LTD 20-15A A			2,4	1.A FE	2,999,400	100.0650	3,001,941	3,000,000	3,000,000	0	498	0	0	1.534	1.542	JAJO	8,587	44,744	11/17/2020	04/20/2033
87342R-AH-7	TACO BELL FUNDING LLC 21-1A A2II			2,4	2.B FE	7,250,000	98.8170	7,164,225	7,250,000	7,250,000	0	0	0	0	2.294	2.294	FMAN	16,632	44,351	08/11/2021	08/25/2051
873549-AL-3	TACONIC PARK CLO LTD 16-1A A2R			2,4	1.C FE	750,000	99.4150	745,615	750,000	750,000	0	0	0	0	1.704	1.777	JAJO	2,405	12,479	02/14/2020	01/20/2029
88432C-BB-1	WIND RIVER CLO LTD 14-1A ARR			2,4	1.A FE	10,008,811	99.9500	10,003,838	10,008,811	10,008,811	0	0	0	0	1.291	1.964	JAJO	24,443	125,607	05/17/2018	07/18/2031
88432C-BC-9	WIND RIVER CLO LTD 14-1A BRR			2,4	1.C FE	5,750,000	97.7580	5,621,112	5,750,000	5,750,000	0	0	0	0	1.841	2.376	JAJO	20,631	104,137	05/17/2018	07/18/2031
88432V-AC-8	WIND RIVER CLO LTD 18-1 A2			2,4	1.A FE	4,500,000	99.3420	4,470,403	4,500,000	4,500,000	0	0	0	0	1.571	2.140	JAJO	14,174	69,660	06/22/2018	07/15/2030
88576X-AA-4	321 HENDERSON RECEIVABLES LLC 10 1A A			2,4	1.A FE	4,425,837	107.3800	4,753,698	4,427,005	4,426,592	0	(1,443)	0	0	5.560	5.565	MON	10,940	246,142	04/15/2010	07/15/2059

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
886065-AA-9	THUNDERBOLT AIRCRAFT LEASE LIM 18-A A			2,4	2.C FE	8,515,442	97.6360	8,281,786	8,482,342	8,503,371	0	(7,549)	0	0	4.147	4.059	MON	15,634	351,763	02/15/2019	09/15/2038
89531F-AL-1	TRESTLES CLO LTD 17-1A A1R			2,4	1.A FE	1,500,000	99.9000	1,498,501	1,500,000	1,500,000	0	0	0	0	1.114	1.191	JAJO	3,156	9,934	02/26/2021	04/25/2032
89612L-AA-4	TRICON AMERICAN HOMES 19-SFR1 A			4	1.A FE	17,189,191	102.2320	17,573,493	17,189,816	17,189,191	0	2	0	0	2.750	2.730	MON	39,393	475,849	09/16/2019	03/17/2038
89612L-AB-2	TRICON AMERICAN HOMES 19-SFR1 B			4	1.B FE	2,249,907	101.6160	2,286,360	2,250,000	2,249,907	0	0	0	0	2.999	2.977	MON	5,623	67,477	09/16/2019	03/17/2038
89613T-AA-6	TRICON AMERICAN HOMES 18-SFR1 A			4	1.A FE	982,505	103.2720	1,020,537	988,203	984,532	0	585	0	0	3.530	3.598	MON	2,907	35,187	04/11/2018	05/17/2037
89613T-AB-4	TRICON AMERICAN HOMES 18-SFR1 B			4	1.A FE	2,998,495	102.9630	3,088,890	3,000,000	2,998,495	0	0	0	0	3.739	3.720	MON	9,348	112,170	04/11/2018	05/17/2037
89614Y-AB-2	TRICON RESIDENTIAL 21-SFR1 B			2,4	1.D FE	1,499,992	98.9860	1,484,789	1,500,000	1,499,992	0	0	0	0	2.244	2.222	MON	4,862	0	11/04/2021	07/17/2038
89624C-AE-2	TRIMARAN ADVISORS CAVU 2019-1 19-1A B			2,4	1.C FE	1,259,163	100.2600	1,253,246	1,250,000	1,258,584	0	(579)	0	0	2.454	2.367	JAJO	5,910	22,578	03/15/2021	07/20/2032
89641Q-AE-0	TRINITAS CLO LTD 20-14A B			2,4	1.C FE	6,467,863	100.2110	6,463,588	6,450,000	6,465,938	0	(1,924)	0	0	2.124	2.118	JAJO	25,876	122,000	01/21/2021	01/25/2034
92211M-AE-3	VANTAGE DATA CENTERS LLC 18-2A A2			2,4	1.G FE	4,826,450	102.5350	4,968,686	4,845,833	4,835,308	0	5,250	0	0	4.196	4.315	MON	9,037	203,331	03/19/2020	11/16/2043
92212K-AA-4	VANTAGE DATA CENTERS LLC 19-1A A2			2,4	1.G FE	3,662,500	101.9010	3,732,118	3,662,500	3,662,500	0	0	0	0	3.188	3.188	MON	5,189	116,760	07/30/2019	07/15/2044
92212K-AB-2	VANTAGE DATA CENTERS LLC 20-1A A2			2,4	1.G FE	3,000,000	97.1090	2,913,260	3,000,000	3,000,000	0	0	0	0	1.645	1.645	MON	2,193	49,350	09/22/2020	09/15/2045
92212K-AD-8	VANTAGE DATA CENTERS LLC 21-1A A2			2,4	1.G FE	9,250,000	99.7470	9,226,561	9,250,000	9,250,000	0	0	0	0	2.165	2.165	MON	8,901	23,364	10/27/2021	10/15/2046
92330E-AV-9	VENTURE CDO LTD 14-19A DRR			2,4	2.C FE	1,687,500	97.0050	1,636,953	1,687,500	1,687,500	0	0	0	0	3.741	4.168	JAJO	13,249	63,250	11/16/2018	01/15/2032
92331L-BA-7	VENTURE CDO LTD 15-22A DR			2,4	2.C FE	2,025,000	95.1550	1,926,892	2,025,000	2,025,000	0	0	0	0	2.991	3.582	JAJO	12,609	60,501	01/26/2018	01/15/2031
92347Y-AC-8	VERIZON OWNER TRUST 19-A B			2,4	1.A FE	1,999,387	101.2060	2,024,126	2,000,000	1,999,892	0	167	0	0	3.020	3.029	MON	1,846	60,400	03/05/2019	09/20/2023
92347Y-AD-6	VERIZON OWNER TRUST 19-A C			2,4	1.C FE	1,999,543	101.2290	2,024,579	2,000,000	1,999,898	0	112	0	0	3.220	3.226	MON	1,968	64,400	03/05/2019	09/20/2023
92558K-AG-3	VIBRANT CLO LTD 18-10A C			2,4	2.C FE	1,350,000	100.0010	1,350,016	1,350,000	1,350,000	0	0	0	0	3.504	3.980	JAJO	9,257	47,099	08/30/2018	10/20/2031
92558V-AG-9	VIBRANT CLO LTD 18-9A C			2,4	2.C FE	1,181,250	96.9130	1,144,782	1,181,250	1,181,250	0	0	0	0	3.454	3.958	JAJO	7,980	40,613	07/05/2018	07/20/2031
92912V-AY-1	VOYA CLO LTD 14-2A A1RR			2,4	1.A FE	1,490,606	99.9240	1,489,466	1,490,606	1,490,606	0	0	0	0	1.261	1.336	JAJO	3,547	18,254	02/18/2020	04/17/2030
92914X-AL-3	VOYA CLO LTD 15-2A AR			2,4	1.A FE	7,509,741	99.9310	7,501,363	7,506,558	7,509,741	0	(443)	0	0	1.094	1.631	JAJO	15,510	67,380	06/07/2021	07/23/2027
92914X-AL-3	VOYA CLO LTD 15-2A AR	SD		2,4	1.A FE	729,455	99.9310	728,288	728,792	729,455	0	(92)	0	0	1.094	1.036	JAJO	1,506	4,214	06/07/2021	07/23/2027
92916G-BE-3	VOYA CLO LTD 12-4A A1R3			2,4	1.A FE	2,500,000	99.8870	2,497,175	2,500,000	2,500,000	0	0	0	0	1.241	1.240	JAJO	6,087	3,335	08/18/2021	10/15/2030
92916G-BG-8	VOYA CLO LTD 12-4A BR3			2,4	1.F FE	700,000	99.3330	695,330	700,000	700,000	0	0	0	0	2.191	2.213	JAJO	3,145	1,747	08/18/2021	10/15/2030
92916Q-AC-6	VOYA CLO 2017-4 LTD 17-4A B			2,4	1.C FE	749,625	99.1380	743,534	750,000	749,815	0	190	0	0	1.691	1.716	JAJO	2,557	9,289	04/01/2021	10/15/2030
92916X-AL-1	VOYA CLO LTD 13-3A A2RR			2,4	1.C FE	750,000	100.0000	749,998	750,000	750,000	0	0	0	0	1.941	2.414	JAJO	2,847	14,341	08/30/2018	10/18/2031
92917A-AC-0	VOYA CLO LTD 18-1A A2			2,4	1.C FE	496,625	99.0870	495,437	500,000	497,126	0	501	0	0	1.548	1.694	JAJO	1,463	3,715	06/07/2021	04/19/2031
92918F-AJ-3	VOYA CLO LTD 19-3A CR			2,4	1.F FE	2,025,000	99.7520	2,019,979	2,025,000	2,025,000	0	0	0	0	2.391	2.386	JAJO	3,819	0	11/12/2021	10/17/2032
94354K-AA-8	WAVE USA 19-1 A			4	2.A FE	3,761,818	98.4490	3,703,631	3,761,983	3,761,860	0	(252)	0	0	3.597	3.598	MON	6,014	135,319	09/30/2019	09/15/2044
94950G-AQ-0	WELLFLEET CLO LTD 17-1A BR			2,4	1.E FE	2,025,000	100.0030	2,025,063	2,025,000	2,025,000	0	0	0	0	2.254	2.274	JAJO	8,752	34,939	03/04/2021	04/20/2029
94950J-AG-6	WELLFLEET CLO LTD 18-1A D			2,4	2.C FE	1,856,000	99.3050	1,843,108	1,856,000	1,856,000	0	0	0	0	3.141	3.651	JAJO	11,842	58,010	05/21/2018	07/17/2031
94950N-AS-1	WELLFLEET CLO LTD 19-1A BR			2,4	1.F FE	1,687,500	99.7510	1,683,305	1,687,500	1,687,500	0	0	0	0	2.482	2.479	JAJO	3,750	0	11/10/2021	07/20/2032
94951D-AG-8	WELLFLEET CLO LTD 18-3A C			2,4	2.C FE	2,025,000	99.6620	2,018,157	2,025,000	2,025,000	0	0	0	0	3.404	3.808	JAJO	13,475	68,596	11/16/2018	01/20/2032
95058X-AE-8	WENDYS FUNDING LLC 18-1A A2II			2,4	2.B FE	5,280,000	104.4690	5,515,969	5,280,000	5,280,000	0	0	0	0	3.884	3.884	MJSD	9,114	205,075	12/06/2017	03/15/2048
95058X-AH-1	WENDYS FUNDING LLC 19-1A A2II			2,4	2.B FE	3,910,000	107.4550	4,201,484	3,910,000	3,910,000	0	0	0	0	4.080	4.080	MJSD	7,090	159,528	06/13/2019	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC 21-1A A2II			2,4	2.B FE	8,955,000	99.2290	8,885,966	8,955,000	8,955,000	0	0	0	0	2.775	2.775	MJSD	11,045	119,419	06/15/2021	06/15/2051
97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2			2,4	1.A FE	9,000,000	99.8350	8,985,130	9,000,000	9,000,000	0	0	0	0	1.241	1.237	JAJO	21,042	24,645	07/20/2021	10/18/2030
97314J-AA-3	WIND RIVER CLO LTD 19-3A AR			2,4	1.A FE	11,800,000	99.7710	11,772,926	11,800,000	11,800,000	0	0	0	0	1.321	1.329	JAJO	30,776	41,470	09/10/2021	04/15/2031
97315T-AG-7	WIND RIVER CLO LTD 17-1A CR			2,4	1.F FE	1,350,000	99.7700	1,346,900	1,350,000	1,350,000	0	0	0	0	2.391	2.417	JAJO	6,391	15,778	03/18/2021	04/18/2036
986252-AW-4	YORK CLO LTD 16-2A CR			2,4	1.F FE	2,700,000	99.9970	2,699,927	2,700,000	2,700,000	0	0	0	0	2.404	2.472	JAJO	12,491	64,086	02/21/2020	04/20/2032
98625T-AJ-4	YORK CLO LTD 15-1A AR			2,4	1.A FE	15,781,500	100.0420	15,756,606	15,750,000	15,760,508	0	(901)	0	0	1.409	1.268	JAJO	39,706	213,961	05/15/2018	01/22/2031
98625T-AN-5	YORK CLO LTD 15-1A CR			2,4	1.F FE	1,959,593	99.2280	2,009,360	2,025,000	1,983,386	0	8,279	0	0	2.109	2.409	JAJO	7,901	41,881	03/06/2019	01/22/2031
BCC2KF-PG-8	PENARTH MASTER ISSUER 19-1X A2	SD	B	2,4	1.A FE	1,533,784	135.5190	1,653,326	1,650,904	1,650,904	0	0	0	(16,836)	0.877	0.925	MON	405	12,633	07/12/2019	07/18/2024
BCC2PI-CP-1	TURBO FINANCE PLC -9 A	SD	B	2,4	1.A FE	1,671,412	135.9020	1,758,112	1,750,584	1,750,584	0	0	0	(17,853)	1.008	0.928	MON	504	15,616	09/30/2020	08/20/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,583,460,689	XXX	1,584,644,413	1,586,119,764	1,583,929,092	219,582	282,689	0	(34,689)	XXX	XXX	XXX	4,256,070	25,447,244	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,817,368,155	XXX	4,919,246,720	4,789,747,560	4,806,297,663	868,547	(4,102,741)	241,726	(20,470,057)	XXX	XXX	XXX	27,158,631	113,129,971	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
00132U-AG-9	OSMOSIS DEBT (CULLIGAN) TL B			2	4.C FE	1,263,702	100.0710	1,270,954	1,270,052	1,264,448	0	746	0	0	4.500	4.642	MON	159	22,292	06/17/2021	07/31/2028
00132U-AH-7	OSMOSIS DEBT (CULLIGAN) TL DD			2	4.C FE	157,963	100.0710	158,869	158,757	157,963	0	0	0	0	4.500	4.657	MJSD	0	0	06/17/2021	06/16/2028
00169Q-AF-6	AIR (GLOBAL) MEDICAL RESPONSE INC TL B				4.B FE	805,233	99.4750	811,657	815,941	807,342	745	2,238	0	0	5.250	5.598	JAJO	10,947	39,955	12/11/2020	10/02/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00216E-AB-5	TRIDENT TPI HOLDINGS INC TL			2	4.C FE	831,933	99.9220	878,057	878,743	850,404	0	10,564	0	0	4.250	5.494	MJSD	104	35,943	04/09/2020	10/17/2024
00216E-AE-9	TRIDENT TPI HOLDINGS INC TL			2	4.C FE	151,043	99.8280	151,161	151,422	151,073	0	30	0	0	4.500	4.584	MJSD	19	1,704	07/29/2021	09/15/2028
00216E-AF-6	TRIDENT TPI HOLDINGS INC TL DD			2	4.C FE	8,656	99.8280	8,641	8,656	8,641	(15)	0	0	0	4.500	4.500	MJSD	1	222	10/08/2021	09/15/2028
00216U-AC-7	ASP UNIFRAX HOLDINGS INC TL B			2	4.B FE	473,400	98.4640	472,627	480,000	472,627	(773)	0	0	0	3.974	4.380	MJSD	0	0	11/05/2021	12/12/2025
00488P-AP-0	ACRISURE LLC TL B			2	4.B FE	84,071	99.8330	84,564	84,706	84,078	0	8	0	0	4.750	4.930	MJSD	11	268	11/09/2021	02/15/2027
00866H-AF-2	AHEAD DB HOLDINGS LLC TL B			2	4.A FE	44,027	100.0250	44,242	44,231	43,960	0	62	0	0	4.500	4.656	MJSD	6	1,518	05/13/2021	10/18/2027
00912Y-AL-6	AIR METHODS (ASP AMC MERGER) TL B				4.B FE	41,965	94.8040	41,714	44,000	41,714	(251)	0	0	0	4.500	6.729	MJSD	0	0	12/07/2021	04/22/2024
01242H-AM-0	ALBANY MOLECULAR RESEARCH INC TL B			2	4.B FE	1,402	100.0310	1,399	1,398	1,399	(3)	0	0	0	4.500	4.450	JAJO	0	0	06/07/2021	08/30/2026
01374W-AD-7	ALCHEMY COPYRIGHTS LLC TL B			2	4.A FE	450,738	100.0000	453,432	453,432	453,432	0	0	0	0	3.500	0.000	MON	1,367	16,727	10/13/2020	03/10/2028
01881U-AJ-4	ALLIANT HOLDINGS TL B3			2	4.B FE	533,591	99.8040	533,212	534,259	533,212	(381)	(1)	0	0	4.000	4.071	MON	1,128	1,187	10/20/2021	11/05/2027
02376C-BJ-3	AADVANTAGE LOYALTY IP TL		D	2	3.B FE	1,743,923	103.4460	1,822,241	1,761,538	1,747,496	0	3,573	0	0	5.500	5.730	JAJO	19,646	54,363	03/10/2021	04/20/2028
03306U-AB-4	ANCHOR PACKAGING LLC TL B			2	4.B FE	1,535,304	98.7500	1,533,809	1,553,225	1,528,235	(10,972)	4,265	0	0	4.104	4.327	MON	177	70,113	11/23/2020	07/18/2026
03835E-AF-1	APPLOVIN CORP TL B			2	4.A FE	342,981	99.7290	342,908	343,840	342,908	(72)	0	0	0	3.500	3.587	MON	33	1,270	10/21/2021	10/25/2028
03835X-AC-6	APTTUS CORP TL			2	4.C FE	888,299	100.0830	893,503	892,763	889,323	0	1,026	0	0	5.000	5.139	FMAN	7,068	22,097	04/28/2021	05/08/2028
03836B-AB-5	AOGEN ASCENSUS INC TL			2	4.B FE	194,919	99.4750	196,091	197,126	194,918	(3)	2	0	0	4.000	4.225	JAJO	40	0	11/17/2021	08/02/2028
03836B-AE-9	AOGEN ASCENSUS INC TL 2L			5	5.B FE	506,450	100.0000	511,167	511,167	506,722	0	272	0	0	7.000	7.209	JAJO	7,182	7,693	11/17/2021	08/02/2029
04317J-AB-4	ARUBA INVESTMENTS HOLDINGS TL B			2	4.B FE	159,492	100.0000	161,103	161,103	159,910	0	403	0	0	4.750	4.963	FMAN	808	7,573	10/28/2020	11/24/2027
04317J-AF-5	ARUBA INVESTMENTS HOLDINGS TL 2L			2	5.A FE	462,403	100.1670	470,228	469,444	464,217	0	1,764	0	0	8.500	8.840	FMAN	4,212	37,797	10/28/2020	11/24/2028
04349H-AK-0	ASCEND LEARNING LLC TL B			2	4.C FE	567,150	99.7710	568,695	570,000	567,150	0	0	0	0	4.000	4.130	MON	0	0	11/18/2021	12/11/2028
04621H-AS-2	ASSUREDPARTNERS INC TL B			2	4.B FE	584,182	99.7500	591,677	593,160	589,426	(361)	2,797	0	0	4.000	4.155	MON	66	24,055	06/29/2021	02/12/2027
04649V-AX-8	ASURION LLC TL B8			2	4.A FE	601,239	99.2500	604,284	608,850	603,084	0	1,905	0	0	3.354	3.600	MON	57	18,556	12/18/2020	12/23/2026
04649V-AZ-3	ASURION LLC TL B3			2	4.C FE	511,922	100.2500	513,202	511,922	511,922	0	0	0	0	5.354	5.354	MON	76	24,487	01/29/2021	01/31/2028
04649V-BA-7	ASURION LLC TL B4			2	4.C FE	613,800	99.5210	617,030	620,000	614,154	0	354	0	0	5.354	5.581	MON	92	13,865	07/15/2021	01/20/2029
05278H-AB-2	AUTOKINITON US HOLDINGS INC TL B			2	4.B FE	635,665	100.0830	638,424	637,895	636,005	0	349	0	0	5.000	5.086	FMAN	4,784	11,064	09/17/2021	04/06/2028
05549D-AJ-7	AVEANNA HEALTHCARE LLC TL B			2	4.C FE	102,604	99.3930	101,637	102,258	101,637	(130)	22	0	0	4.250	4.392	MON	205	741	06/30/2021	07/17/2028
05549D-AK-4	AVEANNA HEALTHCARE LLC TL B DD			2	4.C FE	23,921	99.3930	23,895	24,041	23,895	(26)	0	0	0	4.250	4.400	MJSD	0	0	06/30/2021	06/30/2028
07014Q-AN-1	BASS PRO GROUP LLC TL B			2	4.A FE	1,360,731	100.0210	1,367,856	1,367,569	1,362,441	0	1,756	0	0	4.500	4.608	MJSD	171	56,925	02/26/2021	03/06/2028
08511L-AX-6	BERLIN PACKAGING LLC TL B			2	4.C FE	1,303,884	99.8000	1,313,877	1,316,510	1,304,239	0	376	0	0	4.250	4.470	MON	4,818	14,036	12/07/2021	03/11/2028
12658H-AG-7	CP ATLAS BUYER INC TL B1			2	4.C FE	466,506	99.4500	466,271	468,850	466,271	(333)	100	0	0	4.250	4.363	MJSD	55	4,428	09/22/2021	11/23/2027
13201F-AU-0	CAMBREX CORP TL			2	4.B FE	1,098,508	99.9580	1,131,678	1,132,153	1,108,538	0	5,828	0	0	4.250	4.773	MON	134	62,102	10/30/2020	12/04/2026
16125T-AJ-1	CHARTER NEX US INC TL				4.B FE	1,048,707	100.1250	1,060,624	1,059,300	1,051,670	0	2,914	0	0	4.500	4.701	MON	132	51,254	11/24/2020	12/01/2027
20600R-AB-8	CONAIR HOLDINGS LLC TL B			2	4.B FE	486,331	99.9460	488,511	488,775	486,700	0	370	0	0	4.250	4.350	MJSD	58	11,483	05/14/2021	05/17/2028
22282G-AC-1	COVANTA HOLDING CORP TL B			2	3.B FE	209,725	100.0500	210,356	210,251	209,725	0	0	0	0	3.000	3.086	MON	0	0	11/17/2021	11/30/2028
22282G-AD-9	COVANTA HOLDING CORP TL C			2	3.B FE	15,710	100.0500	15,757	15,749	15,710	0	0	0	0	3.000	3.086	MON	0	0	11/17/2021	11/30/2028
22750J-AD-6	CROSS FINANCIAL CORP TL B			2	4.B FE	316,122	100.4580	320,413	318,952	316,668	0	502	0	0	4.750	4.946	MON	42	16,336	03/12/2021	09/15/2027
22860E-AE-2	CROWN SUBSEA COMMUNICATIONS TL			2	4.B FE	467,276	100.3330	473,568	471,996	467,559	0	1,271	0	0	5.500	5.776	MON	2,337	15,799	04/20/2021	04/27/2027
23308U-AG-9	DCG ACQUISITION (DUBOIS CHEMICAL) TL			2	4.C FE	1,335,880	99.7500	1,358,482	1,361,887	1,342,362	3,036	4,500	0	0	4.602	4.987	MON	522	63,274	03/17/2021	09/30/2026
23343F-AB-0	WIRB COPERNICUS GROUP TL B			2	4.B FE	945,272	99.9690	955,252	955,548	948,157	0	2,459	0	0	5.000	5.230	MJSD	116	56,041	12/14/2021	01/08/2027
24780D-AE-7	DELTA TOPCO INC (INFOBLOX) TL 2L			2	5.B FE	945,760	100.4060	943,960	940,143	940,058	(5,192)	784	0	0	8.000	7.987	MJSD	6,477	68,234	04/06/2021	12/01/2028
26209H-AC-0	DRIVEN HOLDINGS LLC TL B			2	4.B FE	646,750	99.7500	648,375	650,000	646,750	0	0	0	0	3.500	3.633	FMAN	0	0	11/17/2021	11/17/2028
26812C-AE-6	DYNASTY ACQUISITION (STANDARD AERO) TL B			2	5.A FE	452,524	97.1440	451,535	464,810	451,535	(1,116)	157	0	0	3.724	4.439	MJSD	48	855	12/06/2021	04/06/2026
26812C-AF-3	STANDARD AERO LTD TL B2		A	2	5.A FE	243,293	97.1440	242,761	249,898	242,761	(600)	84	0	0	3.724	4.439	MJSD	26	460	12/06/2021	04/06/2026
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL			2	4.C FE	711,690	99.9380	713,999	714,442	712,452	0	721	0	0	4.500	4.575	MJSD	89	24,459	08/18/2021	11/09/2027
28542C-AC-3	ELECTRON BIDCO INC (EXAMWORKS) TL			2	4.B FE	751,225	99.6610	752,441	755,000	751,323	0	98	0	0	3.750	3.884	FMAN	4,797	614	10/07/2021	11/01/2028
29359D-AB-3	ENSONO HOLDINGS LLC TL B			2	4.B FE	952,311	99.7500	958,367	960,769	953,014	0	720	0	0	4.750	4.928	MJSD	289	17,453	12/15/2021	05/26/2028
29426N-AQ-7	EPICOR SOFTWARE CORP TL 2L			2	5.B FE	210,367	102.1670	209,787	205,337	209,234	(1,083)	(10)	0	0	8.750	8.388	MON	18	6,684	11/08/2021	07/31/2028
29446C-AP-9	EQUINOX HOLDINGS INC TL B1			2	5.B FE	781,515	94.7750	829,895	875,647	805,238	0	24,556	0	0	4.000	8.008	MJSD	97	32,063	01/26/2021	03/08/2024
29481P-AH-4	E RESEARCH TECHNOLOGY TL B			2	4.C FE	2,181,206	100.2500	2,222,724	2,217,181	2,187,509	3,430	4,383	0	0	5.500	5.868	MON	339	114,242	01/08/2021	02/04/2027
30233P-AG-5	EYECARE PARTNERS LLC TL DD			2	4.B FE	58,636	99.5250	58,358	58,636	58,358	(279)	0	0	0	6.000	6.000	MJSD	10	0	12/30/2021	11/15/2028
30233P-AH-3	EYECARE PARTNERS LLC TL			2	4.B FE	343,140	99.5250	342,366	344,000	342,366	(783)	9	0	0	4.250	4.318	MJSD	41	1,852	10/14/2021	11/15/2028
33718F-AB-6	FIRST STUDENT BIDCO INC TL C			2	3.C FE	351,453	99.5420	351,457	353,074	351,424	(108)	79	0	0	3.500	3.604	MJSD	85	3,049	11/03/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TL B			2	3.C FE	952,118	99.5420	952,129	956,509	952,039	(292)	213	0	0	3.500	3.604	MJSD	229	10,554	11/03/2021	07/21/2028
34634F-AB-5	DYNACAST/FORM TECH TL B			2	4.C FE	920,271	99.5630	1,111,129	1,116,006	919,913	(1,633)	1,283	0	0	5.750	5.545	FMAN	6,774	55,271	03/24/2021	07/22/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34634F-AC-3	FORM TECHNOLOGIES LLC TL B				5.B FE	874,963	101.5000	901,612	888,288	878,644	0	3,764	0	0	10.250	10.615	FMAN	9,611	65,322	02/19/2021	10/22/2025
35670C-AB-4	FREEPORT LNG INVESTMENTS TL B			2	4.A FE	628,806	98.9690	628,453	635,000	628,453	(364)	10	0	0	4.000	4.221	MJSD	623	0	12/03/2021	12/21/2028
37960Y-AC-9	GLOBAL IID PARENT LLC TL			2	4.C FE	415,800	99.1250	416,325	420,000	415,811	0	11	0	0	5.000	5.223	MJSD	933	0	12/10/2021	12/16/2028
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC TL B			2	4.C FE	1,039,114	100.2920	1,052,675	1,049,610	1,041,998	0	2,954	0	0	4.750	4.956	MON	138	53,318	10/08/2020	12/01/2027
44908X-AT-5	HYLAND SOFTWARE INC TL			2	4.C FE	1,173,074	100.3000	1,180,715	1,177,184	1,173,779	0	837	0	0	4.250	4.419	MON	139	49,691	03/26/2021	07/01/2024
44988L-AG-2	IRB HOLDING CORP TL B			2	4.B FE	297,603	99.9060	300,327	300,609	298,167	0	588	0	0	4.250	4.468	MJSD	603	57,373	11/19/2020	12/15/2027
45168R-AQ-6	IDERA INC TL			2	4.B FE	1,151,697	99.8440	1,154,459	1,156,263	1,152,540	0	861	0	0	4.500	4.623	MON	4,336	32,289	04/29/2021	03/02/2028
45567Y-AJ-4	MH SUB I LLC (INTERNET BRANDS) TL			2	4.B FE	1,968	99.4250	835	840	835	7	0	0	0	3.604	0.000	MON	0	576	03/31/2020	09/13/2024
45567Y-AL-9	MH SUB I LLC (INTERNET BRANDS) TL			2	4.B FE	1,074,001	100.1040	1,086,569	1,085,440	1,077,796	0	3,136	0	0	4.750	5.055	MON	143	46,703	11/19/2021	09/13/2024
46124C-AJ-6	ALTERRA MOUNTAIN CO TL B			2	4.B FE	777,732	99.7500	779,686	781,640	778,034	0	305	0	0	4.000	4.126	MON	87	8,598	07/30/2021	08/17/2028
46583D-AF-6	IVANTI SOFTWARE INC TL B			2	4.B FE	373,660	99.3960	374,857	377,135	374,134	0	495	0	0	4.750	4.930	JAJO	4,329	13,334	02/17/2021	12/01/2027
46583D-AG-4	IVANTI SOFTWARE INC TL B			2	4.C FE	1,696,150	100.0310	1,735,833	1,735,296	1,701,156	(899)	5,882	0	0	5.750	6.169	JAJO	24,113	94,933	03/29/2021	12/01/2027
50011J-AB-6	KODIAK BP LLC TL B			2	4.C FE	1,623,688	99.1670	1,617,496	1,631,083	1,615,675	(8,720)	722	0	0	4.000	4.099	MJSD	148	41,607	12/08/2021	03/12/2028
50179J-AB-4	LBM ACQUISITION LLC TL B			2	4.C FE	595,101	99.0160	594,831	600,743	594,831	(1,482)	1,242	0	0	4.500	4.662	JAJO	4,806	21,684	07/01/2021	12/17/2027
50179J-AF-5	LBM ACQUISITION LLC TL B2			2	4.C FE	805,411	99.0160	805,330	813,333	805,330	(81)	0	0	0	4.500	4.711	JAJO	0	0	06/24/2021	12/17/2027
50179J-AG-3	LBM ACQUISITION LLC TL B2-DD			2	4.C FE	402,706	99.0160	402,665	406,667	402,665	(41)	0	0	0	4.500	4.757	MJSD	0	0	06/24/2021	12/18/2027
50218K-AG-3	LIFE TIME INC TL B			2	4.B FE	240,932	100.4380	244,431	243,365	241,635	0	3,719	0	0	5.750	6.015	FMAN	1,399	14,615	01/19/2021	12/16/2024
50220K-AB-0	LS GROUP (LES SCHWAB TIRE) TL B			2	4.B FE	404,476	99.7080	404,715	405,900	404,420	0	496	0	0	4.000	4.127	FMAN	2,706	21,161	10/26/2020	11/02/2027
51207K-AB-5	LAKESHORE INTERMEDIATE LLC TL			2	4.B FE	784,049	99.5630	781,543	784,974	781,357	(2,723)	31	0	0	4.000	4.071	JAJO	7,763	519	10/13/2021	09/29/2028
52201C-AC-5	LEARNING CARE GROUP INC TL B			2	5.A FE	601,656	97.9000	597,355	610,168	596,830	(5,690)	903	0	0	4.250	4.655	JAJO	4,754	3,653	11/10/2021	03/13/2025
52201C-AF-8	LEARNING CARE GROUP US NO 2 TL B			2	4.C FE	451,677	99.7500	444,785	445,899	444,785	(440)	(728)	0	0	9.500	9.156	FMAN	3,765	40,437	12/01/2020	03/13/2025
55280F-AL-5	MA FINANCECO LLC TL B			2	3.C FE	670,617	101.3130	696,843	687,813	676,421	0	4,413	0	0	5.250	5.852	MJSD	2,407	36,750	05/29/2020	06/05/2025
55336C-AF-9	MI WINDOWS AND DOORS INC TL B			2	4.B FE	586,105	100.3440	591,076	589,050	587,127	0	1,040	0	0	4.500	4.612	MON	74	26,576	12/15/2020	12/18/2027
55357J-AB-7	MSG NATIONAL PROPERTIES TL			2	4.B PL	811,241	102.0000	826,383	810,179	810,653	(2,934)	2,218	0	0	7.000	6.956	FMAN	7,877	25,171	12/03/2021	11/12/2025
55759V-AB-4	MADISON IAQ LLC TL			2	4.B FE	1,387,628	99.8470	1,389,018	1,391,147	1,386,558	(1,496)	437	0	0	3.750	3.843	MJSD	1,594	14,215	11/08/2021	06/21/2028
55910R-AB-9	MAGENTA BUYER (MCAFEE) TL			2	4.B FE	330,816	99.6560	331,655	332,799	330,810	0	168	0	0	5.750	5.941	JAJO	3,508	2,017	07/28/2021	07/27/2028
56150K-AE-5	MAMBA PURCHASER INC TL 2L			2	5.B FE	539,013	100.1250	535,669	535,000	535,669	(3,327)	(17)	0	0	7.000	6.974	MON	1,768	0	12/21/2021	10/15/2029
58401D-AC-8	MED PARENTCO (CAPITAL VISION) TL B			2	4.C FE	1,645,633	99.7080	1,694,573	1,699,535	1,657,571	846	10,056	0	0	4.354	4.995	MON	206	57,029	07/28/2021	08/31/2026
58503U-AC-7	MOZART BORROWER LP TL B			2	4.A FE	296,927	99.9560	298,288	298,419	296,942	0	15	0	0	3.750	3.879	MON	31	2,606	09/30/2021	10/23/2028
59909T-AC-8	GAINWELL ACQUISITION CORP TL B			2	4.A FE	1,716,723	100.1500	1,744,417	1,741,805	1,720,652	0	4,085	0	0	4.750	5.059	MJSD	230	53,319	02/12/2021	10/01/2027
60662W-AS-1	MITCHELL INTERNATIONAL INC TL B			2	4.C FE	863,493	99.3230	864,128	870,018	863,604	0	110	0	0	4.250	4.436	MON	1,746	4,606	10/01/2021	10/15/2028
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TL C			2	4.C FE	5,154	98.8060	5,118	5,180	5,118	(43)	7	0	0	4.500	4.598	MJSD	1	183	02/18/2021	03/02/2028
63939W-AG-8	NAVICURE INC TL B			2	4.B FE	566,981	99.8330	567,756	568,706	567,445	(476)	942	0	0	4.104	4.175	MON	65	22,700	08/09/2021	10/22/2026
64119D-AM-7	NETSMART TECHNOLOGIES INC TL B			2	4.C FE	1,607,510	100.1250	1,615,429	1,613,413	1,610,193	0	2,341	0	0	4.750	4.837	MJSD	213	65,468	07/22/2021	10/01/2027
68277F-AE-9	ONEDIGITAL BORROWER LLC TL B				4.B FE	802,649	99.6560	814,496	817,307	804,542	(498)	2,279	0	0	4.750	5.104	FMAN	4,961	36,107	11/22/2021	11/16/2027
68621X-AE-3	ORGANON & CO TL B			2	3.B FE	965,461	100.0210	970,517	970,313	966,016	0	645	0	0	3.500	3.629	MJSD	2,830	14,479	04/08/2021	06/02/2028
69519U-AF-9	PACKERS HOLDINGS LLC TL			2	4.B FE	945,980	99.2750	943,780	950,672	943,016	(3,109)	1,254	0	0	4.000	4.145	MJSD	2,430	35,757	08/19/2021	03/09/2028
70476X-AF-2	PETVET CARE CENTERS LLC TL 2L			2	5.B FE	635,000	100.0630	635,400	635,000	635,000	0	0	0	0	6.354	6.354	MON	0	0	11/22/2021	02/13/2026
70476X-AK-1	PETVET CARE CENTERS LLC TL 1L			2	4.B FE	872,655	99.8750	871,564	872,655	871,564	(1,091)	0	0	0	4.250	4.250	MON	103	32,760	01/15/2021	02/14/2025
71360H-AB-3	PERATON CORP TL B			2	4.A FE	1,427,841	99.9640	1,434,499	1,435,016	1,429,260	0	1,454	0	0	4.500	4.639	MON	179	41,964	02/23/2021	02/01/2028
71911K-AC-8	PHOENIX NEWCO INC TL			2	4.B FE	522,375	99.9550	524,764	525,000	522,383	0	8	0	0	4.000	4.131	MON	58	2,595	08/11/2021	11/15/2028
72941D-AF-9	PLUTO ACQUISITION I INC TL B			2	4.C FE	633,701	99.4690	630,336	633,701	630,336	(3,365)	0	0	0	4.175	4.175	FMAN	2,352	6,149	09/13/2021	06/22/2026
73937U-AK-4	POWERTEAM SERVICES LLC TL			2	4.C FE	851,728	96.6250	829,202	858,165	829,202	(23,371)	865	0	0	4.500	4.719	MJSD	107	15,983	06/23/2021	03/06/2025
74028H-AE-5	PRECISION MEDICINE GROUP TL B			2	4.C FE	5,483	99.4690	5,349	5,377	5,349	(134)	0	0	0	3.750	3.771	MJSD	1	5	02/12/2021	11/18/2027
74045B-AE-7	PREGIS TOPCO LLC TL			2	4.C FE	190,476	99.3750	187,676	188,856	187,676	(2,754)	(50)	0	0	4.500	4.346	MON	24	6,750	06/16/2021	07/31/2026
74142K-AF-6	PRETIUM PKG HOLDINGS INC TL			2	4.C FE	971,071	99.7130	984,853	987,688	970,054	(1,030)	13	0	0	4.500	4.851	JAJO	8,165	0	12/29/2021	10/02/2028
74142K-AH-2	PRETIUM PKG HOLDINGS INC TL 2L			2	5.B FE	984,173	99.5000	999,975	1,005,000	984,300	0	127	0	0	7.250	7.703	JAJO	18,620	1,001	09/22/2021	10/01/2029
74345H-AB-7	PROOFPOINT INC TL B			2	4.B FE	523,799	99.5080	523,841	526,431	523,841	(112)	154	0	0	3.750	3.887	FMAN	1,755	2,743	06/10/2021	08/31/2028
74345H-AD-3	PROOFPOINT INC TL 2L			5	4.B FE	220,375	100.8750	216,881	215,000	216,881	(3,440)	(54)	0	0	6.750	6.438	FMAN	1,290	2,486	09/20/2021	08/31/2029
74880T-AF-3	QUIRCH FOODS CO TL B			2	4.C FE	1,354,161	100.2500	1,366,926	1,363,517	1,354,596	(542)	900	0	0	5.500	5.697	MON	625	32,028	10/14/2021	10/27/2027
78397G-AF-8	SCIH SALT HOLDINGS INC TL B			2	4.C FE	451,808	98.9170	451,282	456,223	450,860	(1,093)	153	0	0	4.750	4.957	JAJO	3,853	5,883	12/03/2021	03/16/2027
78466Y-AN-8	SRS DISTRIBUTION INC TL B			2	4.C FE	984,486	99.6810	988,761	991,926	985,852	0	1,375	0	0	4.250	4.384	JAJO	7,495	15,926	05/20/2021	06/02/2028
81759A-AB-6	SERVICE LOGIC TL DD			2	4.B FE	114,851	99.6250	114,420	114,851	114,420	(431)	0	0	0	4.750	4.750	FMAN	500	1,822	11/29/2021	10/29/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81759A-AC-4	SERVICE LOGIC TL			2	4.B FE	749,467	99.6250	753,944	756,782	753,154	(81)	3,440	0	0	4.750	4.867	FMAN	3,295	36,280	02/26/2021	10/29/2027
82568Q-AN-4	SHUTTERFLY LLC TL B			2	4.B FE	478,399	98.7500	479,306	485,373	476,209	(2,298)	108	0	0	5.750	6.166	MJSD	47	7,282	12/14/2021	09/25/2026
83304C-AB-8	SNAP ONE HOLDINGS CORP TL B			2	4.B FE	336,600	99.3750	337,875	340,000	336,600	0	0	0	0	5.000	5.243	MON	1,133	0	11/23/2021	12/08/2028
83578B-AN-3	SOPHIA LP TL			2	4.B FE	1,494,504	99.9250	1,504,668	1,505,797	1,497,542	0	2,618	0	0	3.724	3.874	MJSD	156	67,343	09/23/2020	10/07/2027
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B			2	4.B FE	463,060	99.8540	463,543	464,221	463,543	(63)	682	0	0	4.500	4.548	JAJO	3,714	9,368	06/03/2021	06/08/2028
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TL B			2	4.C FE	1,214,346	99.6880	1,214,000	1,217,799	1,213,031	(1,314)	0	0	0	4.250	4.358	MON	0	0	11/10/2021	10/15/2028
85519W-AC-8	STAR US BIDCO LLC TL B			2	4.C FE	1,454,835	99.6880	1,469,925	1,474,525	1,459,565	14,670	3,679	0	0	5.250	5.524	MON	215	78,488	12/01/2020	03/17/2027
87168E-AB-0	SYMPHONY FINANCE (SWEETWATER) TL B			2	4.B FE	421,777	100.0000	426,037	426,037	421,996	0	220	0	0	5.500	5.741	MON	65	7,095	08/03/2021	08/07/2028
87251R-AK-9	TGP HOLDINGS III LLC TL			2	4.B FE	715,643	99.4580	713,546	717,435	713,416	(2,372)	271	0	0	4.000	4.095	MJSD	80	6,745	12/02/2021	06/29/2028
87258W-AK-1	TMK HAWK PARENT CORP FIRST OUT TL				4.C FE	711,828	94.9380	694,971	732,026	694,971	(15,920)	7,790	0	0	2.000	2.902	MON	41	76,050	12/03/2020	05/30/2024
87258W-AL-9	TRIMARK USA LLC TL				6. FE	253,621	85.7500	348,928	406,913	253,621	0	0	0	0	4.500	4.604	MON	51	14,772	09/15/2017	08/28/2024
87320*-AC-4	TWAIN FUNDING I LLC TL DD A-3				1.E PL	977,443	101.6250	993,326	977,443	977,443	0	0	0	0	4.590	4.590	FMAN	6,480	58,454	04/11/2019	04/11/2025
87320*-AD-2	TWAIN FUNDING I LLC TL DD A-4				1.F PL	2,051,822	101.6250	2,085,164	2,051,822	2,051,822	0	0	0	0	4.590	4.590	JAJO	24,068	85,514	12/19/2019	04/11/2025
87320*-AF-7	TWAIN FUNDING I LLC TL DD A-6				1.F PL	380,533	101.6250	386,716	380,533	380,533	0	0	0	0	4.590	4.590	JAJO	4,464	15,420	07/31/2020	04/11/2025
87320*-AG-5	TWAIN FUNDING I LLC TL DD A-8				1.F PL	1,104,900	101.6250	1,122,855	1,104,900	1,104,900	0	0	0	0	4.590	4.590	JAJO	12,960	5,356	10/22/2021	04/11/2025
87583F-AJ-7	TANK HOLDING CORP TL B			2	4.C FE	304,149	99.0000	302,241	305,294	302,241	(1,908)	0	0	0	3.647	3.788	MON	0	0	12/29/2021	03/26/2026
87583F-AK-4	TANK HOLDING CORP TL B			2	4.C FE	1,635,481	100.2500	1,649,760	1,645,646	1,636,429	(2,470)	3,749	0	0	5.750	5.921	MON	234	72,334	08/24/2021	03/26/2026
87876H-AC-4	TECOSTAR HOLDINGS INC TL B			2	4.C FE	746,640	94.9350	738,357	777,750	738,357	(10,840)	2,557	0	0	4.500	6.170	JAJO	8,458	0	09/30/2021	05/01/2024
88632N-AP-5	TIBCO SOFTWARE INC TL B			2	4.C FE	519,869	99.1610	522,909	527,333	519,237	4,376	1,896	0	0	3.860	4.132	MON	57	20,631	04/07/2020	06/30/2026
896780-AB-2	TRITON WATER HOLDINGS INC TL B			2	4.B FE	1,040,111	98.8180	1,037,318	1,049,725	1,034,931	(6,951)	1,804	0	0	4.000	4.193	MJSD	117	31,665	03/17/2021	03/31/2028
89778P-AG-2	TRUCK HERO INC TL			2	4.C FE	1,385,870	99.3520	1,378,214	1,387,203	1,378,214	(7,732)	74	0	0	4.000	4.048	MON	154	29,256	11/03/2021	01/31/2028
90010L-AC-6	THOUGHTWORKS INC TL			2	4.B FE	683,167	99.7250	682,696	684,578	682,696	(712)	687	0	0	3.500	3.572	MON	67	19,390	03/19/2021	03/24/2028
91132U-AG-8	UNITED PF HOLDINGS LLC TL			2	5.A FE	489,566	96.3130	645,647	670,363	488,657	743	0	0	0	4.224	5.549	MJSD	79	28,433	06/17/2020	12/30/2026
91823J-AC-6	ILLUMINATE MERGER SUB CORP TL			2	4.B FE	343,275	99.0940	341,874	345,000	341,874	(1,529)	129	0	0	4.000	4.113	MJSD	38	5,673	06/30/2021	07/21/2028
91823J-AE-2	ILLUMINATE MERGER SUB CORP TL 2L			2	5.A FE	554,400	98.9380	554,053	560,000	554,053	(720)	373	0	0	7.250	7.480	MJSD	113	0	06/30/2021	07/23/2029
92643P-AB-0	VICTORY BUYER LLC TL			2	4.C FE	205,117	99.8750	205,374	205,631	205,117	0	0	0	0	4.250	4.353	FMAN	0	0	12/01/2021	11/19/2028
96244U-AF-4	WHATABRANDS LLC TL B			2	4.B FE	561,405	99.5450	561,659	564,226	561,659	(40)	294	0	0	3.750	3.877	MON	59	8,660	07/21/2021	08/03/2028
99B026-37-7	HV CHIMERA LLC TL				1.G FE	911,250	100.0000	911,250	911,250	911,250	0	0	0	0	4.850	4.850	JAJO	0	1,386	09/20/2021	08/10/2026
BL0613-52-3	ASF CLIPPERS TL				1.G FE	1,350,000	100.0000	1,350,000	1,350,000	1,350,000	0	0	0	0	6.500	6.500	MJSD	7,069	88,725	10/01/2020	06/03/2026
BL2756-29-6	AURIS LU (SIVANTOS/WIDEX) TL B2		D	2	4.C FE	489,860	99.1250	496,751	501,136	491,166	0	1,383	0	0	3.854	4.430	MON	54	13,750	04/07/2021	02/27/2026
BL3286-71-5	LSF11 SKYSCRAPER HOLDCO SARL TL B		D		4.B FE	460,808	99.8750	462,545	463,124	461,346	0	549	0	0	4.250	4.386	MJSD	109	11,924	03/19/2021	09/29/2027
BL3643-59-2	SUMMER BC HOLDCO B SARL TL B		D	2	4.C FE	671,343	99.8330	672,345	673,469	670,183	(1,371)	211	0	0	5.250	5.340	MJSD	98	13,978	06/28/2021	12/04/2026
BL3684-68-7	FLEXSYS INC/OHIO TL B			2	4.B FE	504,700	100.2500	516,288	515,000	504,898	0	198	0	0	6.000	6.441	FMAN	5,236	338	08/12/2021	11/01/2028
BL3757-53-3	VENGA FINANCE SARL TL B		D	2	4.B FE	226,728	97.8130	228,629	233,741	226,728	0	0	0	0	5.500	6.123	FMAN	0	0	11/05/2021	11/03/2028
BL3759-14-1	BYJUS ALPHA INC TL B			2	6. Z	1,561,632	100.9580	1,600,601	1,585,413	1,561,632	0	0	0	0	6.250	6.702	FMAN	0	0	11/05/2021	11/24/2026
BL3768-75-3	SPECTACLE GARY HOLDINGS LLC TL B			2	4.C FE	351,450	99.9170	354,705	355,000	351,450	0	0	0	0	5.000	5.242	MON	0	0	11/19/2021	12/11/2028
BL3776-74-9	MEDASSETS SOFTWARE INTERMEDIA TL			2	4.C FE	422,875	99.9060	424,601	425,000	422,875	0	0	0	0	4.500	4.650	FMAN	0	0	11/19/2021	11/17/2028
C0102M-AP-0	AIR CANADA TL B		A	2	3.C FE	346,255	99.5890	348,315	349,753	346,425	0	170	0	0	4.250	4.476	FMAN	2,065	3,303	07/27/2021	08/11/2028
C4127P-AB-7	GROUPE SOLIMAX INC TL		A	2	4.B FE	627,990	99.6670	630,772	632,879	627,829	(532)	382	0	0	5.500	5.666	MJSD	93	13,696	11/23/2021	05/29/2028
C8000C-AG-8	CLARIOS GLOBAL LP TL B		A	2	4.B FE	253,920	99.3250	253,156	254,876	253,156	(765)	0	0	0	3.354	3.493	MON	0	0	11/03/2021	04/30/2026
C8856U-AB-4	TITAN ACQUISITION LTD/CANADA TL B		A	2	4.C FE	587,097	98.2220	589,178	599,844	588,094	0	1,056	0	0	3.354	4.041	MJSD	56	3,843	07/28/2021	03/28/2025
E50049-00-1	MATISSE 401 LP TL		D		1.G FE	770,782	100.0000	770,782	770,782	770,782	0	0	0	0	5.500	5.500	MON	118	40,050	07/15/2021	09/24/2024
E50051-00-7	MATISSE 403 LP TL		D		1.G FE	839,168	100.0000	839,168	839,168	839,168	0	0	0	0	5.750	5.750	MON	134	40,803	07/15/2021	09/24/2024
G0472C-AB-1	APEX GROUP TREASURY LLC TL			2	4.C FE	995,006	99.7500	995,006	997,500	995,006	(251)	248	0	0	4.250	4.319	MJSD	118	15,780	07/23/2021	07/27/2028
G0472C-AE-5	APEX GROUP TREASURY LLC TL				4.A FE	49,750	99.7500	49,875	50,000	49,750	0	0	0	0	3.750	3.890	JAJO	0	0	11/09/2021	07/27/2028
G3788U-AB-4	GEMS MENASA CAYMAN LTD TL B		D	2	4.C FE	843,656	100.2500	854,308	852,178	847,937	954	1,205	0	0	6.000	6.145	FMAN	4,545	51,906	07/30/2019	07/31/2026
G4123K-AB-8	GRAB HOLDINGS INC TL B		D	2	4.C FE	1,686,715	100.1250	1,741,055	1,738,881	1,700,490	0	14,080	0	0	5.500	6.201	JAJO	17,002	67,868	01/20/2021	01/29/2026
L1802P-AC-3	COBHAM ULTRA US TL B			2	4.C FE	783,038	99.5940	781,813	785,000	781,813	(1,225)	0	0	0	4.250	4.353	FMAN	0	0	11/17/2021	11/17/2028
L5582B-AV-9	ION TRADING FINANCE LTD TL B		D	2	4.B FE	799,333	100.1390	802,088	800,975	800,134	0	799	0	0	4.974	5.050	MJSD	111	21,971	08/25/2021	04/01/2028
L7555Y-AB-2	WEBPROS / PARTICLE INVESTMENTS TL B		D		4.B FE	564,880	99.6250	598,683	600,936	561,481	0	7,797	0	0	5.750	6.882	MJSD	192	35,034	05/11/2020	02/18/2027
LX1847-66-9	ARMFUNDING 2019 CLASS A RC				1.G FE	3,169,013	100.0000	3,169,013	3,169,013	3,169,013	0	0	0	0	3.700	3.700	MON	13,889	92,040	10/13/2021	02/29/2024
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						114,324,144	XXX	115,668,556	115,977,393	114,362,512	(124,379)	202,147	0	0	XXX	XXX	XXX	348,390	3,432,453	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
6599999. Subtotal - Unaffiliated Bank Loans						114,324,144	XXX	115,668,556	115,977,393	114,362,512	(124,379)	202,147	0	0	XXX	XXX	XXX	348,390	3,432,453	XXX	XXX
7699999. Total - Issuer Obligations						6,337,111,630	XXX	6,425,513,645	6,130,028,355	6,239,980,838	(672,320)	(25,588,091)	241,726	(39,784,664)	XXX	XXX	XXX	44,719,075	149,844,316	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,306,294,835	XXX	1,315,254,336	1,271,955,108	1,304,836,668	0	(8,956,391)	0	(19,557)	XXX	XXX	XXX	2,956,974	28,674,005	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						572,686,697	XXX	585,464,777	561,957,689	567,188,402	1,490,541	(1,203,608)	0	603	XXX	XXX	XXX	1,573,274	18,964,066	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,583,489,494	XXX	1,584,673,102	1,586,148,569	1,583,957,897	219,582	282,689	0	(34,689)	XXX	XXX	XXX	4,256,073	25,447,434	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						114,324,144	XXX	115,668,556	115,977,393	114,362,512	(124,379)	202,147	0	0	XXX	XXX	XXX	348,390	3,432,453	XXX	XXX
8399999 - Total Bonds						9,913,906,800	XXX	10,026,574,416	9,666,067,114	9,810,326,317	913,424	(35,263,254)	241,726	(39,838,307)	XXX	XXX	XXX	53,853,786	226,362,274	XXX	XXX

1.

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

1A 1A ...$ .....4,711,317,318 1B ...$ .....471,771,908 1C ...$ .....683,358,021 1D ...$ .....530,598,561 1E ...$ .....336,248,987 1F ...$ .....717,401,904 1G ...$ 798,014,581

1B 2A ...$ .....436,668,882 2B ...$ .....566,579,053 2C ...$ 283,628,005

1C 3A ...$ .....32,369,666 3B ...$ .....31,880,394 3C ...$ 44,584,583

1D 4A ...$ .....20,983,355 4B ...$ .....62,487,129 4C ...$ 55,515,524

1E 5A ...$ .....6,708,509 5B ...$ .....11,761,368 5C ...$ 818,718

1F 6 .....$ 7,629,851

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
524ESC-63-9	LEH.BROS.HOLD.INC. SHS			60,000.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. Z	03/06/2012
000000-00-0	Zendrive INC			205,029.000	1.00	6.302	1,291,998	6.302	1,291,998	1,999,996				0			0		6.	08/08/2018
000000-00-0	Federal Home Loan Bank Membership Stock			3,326.200	100.00	100.000	3,326,200	100.000	3,326,200	3,326,200		149,064					0		6.	01/23/2017
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							4,618,198	XXX	4,618,198	5,326,196	0	149,064	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							4,618,198	XXX	4,618,198	5,326,196	0	149,064	0	0	0	0	0	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 ...$ 4,618,198						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88579Y-10-1	3M COMPANY			129,674.000	23,033,993	177.630	23,033,993	22,994,086	0	575,753	0	39,907	0	39,907	0	02/25/2021	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			310,510.000	94,475,773	304.260	94,475,773	58,061,356	465,765	1,674,155	0	9,955,391	0	9,955,391	0	02/25/2021	
02079K-30-5	ALPHABET INC - CL A			18,082.000	52,384,277	2,897.040	52,384,277	14,114,731	0	0	0	20,693,041	0	20,693,041	0	11/18/2016	
023135-10-6	AMAZON.COM INC			26,166.000	87,246,340	3,334.340	87,246,340	28,824,310	0	0	0	1,992,150	0	1,992,150	0	07/30/2021	
037833-10-0	APPLE INC			252,298.000	44,800,556	177.570	44,800,556	12,226,241	0	218,238	0	11,323,134	0	11,323,134	0	11/13/2018	
125523-10-0	CIGNA CORP			207,963.000	47,754,544	229.630	47,754,544	30,618,851	0	699,601	0	4,228,338	0	4,228,338	0	10/21/2021	
17888H-10-3	CIVITAS RESOURCES INC			6,207.516	303,982	48.970	303,982	79,034	0	2,087	0	224,948	0	224,948	0	11/02/2021	
20030N-10-1	COMCAST CORP - CL A			1,293,820.000	65,117,961	50.330	65,117,961	56,817,775	0	973,256	0	(5,301,908)	0	(5,301,908)	0	07/07/2021	
126408-10-3	CSX CORP			2,350,308.000	88,371,581	37.600	88,371,581	57,705,333	0	877,447	0	17,204,126	0	17,204,126	0	01/06/2021	
25746U-10-9	DOMINION ENERGY INC			321,336.000	25,244,156	78.560	25,244,156	22,941,712	0	809,767	0	2,302,444	0	2,302,444	0	02/25/2021	
351858-10-5	FRANCO-NEVADA CORP			354,904.000	49,079,674	138.290	49,079,674	51,851,048	0	411,689	0	4,599,556	0	4,599,556	0	08/13/2020	
35671D-85-7	FREEPORT-MCMORAN INC			156,125.000	6,515,096	41.730	6,515,096	6,568,526	0	23,419	0	(53,430)	0	(53,430)	0	05/24/2021	
452327-10-9	ILLUMINA INC			58,143.000	22,119,923	380.440	22,119,923	20,129,672	0	0	0	607,013	0	607,013	0	12/09/2020	
478160-10-4	JOHNSON & JOHNSON			56,980.000	9,747,569	171.070	9,747,569	9,194,132	0	181,196	0	553,437	0	553,437	0	02/24/2021	
46625H-10-0	JP MORGAN CHASE & COMPANY			419,397.000	66,411,515	158.350	66,411,515	45,973,673	0	1,293,923	0	11,765,188	0	11,765,188	0	01/06/2021	
589400-10-0	MERCURY GENERAL CORP			158,085.000	8,387,990	53.060	8,387,990	9,689,933	0	344,872	0	(1,301,943)	0	(1,301,943)	0	05/06/2021	
594918-10-4	MICROSOFT CORP			356,188.000	119,793,148	336.320	119,793,148	23,458,542	0	819,232	0	40,569,813	0	40,569,813	0	04/06/2017	
65339F-10-1	NEXTERA ENERGY INC			269,928.000	25,200,478	93.360	25,200,478	21,155,391	0	415,689	0	4,045,087	0	4,045,087	0	01/06/2021	
743315-10-3	PROGRESSIVE CORPORATION			124,304.000	12,759,806	102.650	12,759,806	12,332,809	0	198,886	0	426,997	0	426,997	0	07/07/2021	
773903-10-9	ROCKWELL AUTOMATION INC			177,522.000	61,928,550	348.850	61,928,550	41,941,195	0	738,781	0	16,600,398	0	16,600,398	0	07/07/2021	
776696-10-6	ROPER INDUSTRIES INC			230,620.000	113,432,753	491.860	113,432,753	34,968,565	0	518,895	0	14,014,777	0	14,014,777	0	12/09/2020	
817565-10-4	SERVICE CORPORATION INTERNATIONAL			678,738.000	48,183,611	70.990	48,183,611	24,917,274	0	597,289	0	14,588,568	0	14,588,568	0	01/08/2021	
824348-10-6	SHERWIN-WILLIAMS COMPANY (THE)			263,460.000	92,780,074	352.160	92,780,074	56,232,400	0	579,612	0	28,240,277	0	28,240,277	0	12/09/2020	
883556-10-2	THERMO FISHER SCIENTIFIC INC			167,154.000	111,531,835	667.240	111,531,835	37,435,891	43,460	167,154	0	33,674,845	0	33,674,845	0	12/09/2020	
893641-10-0	TRANSDIGM GROUP INC			41,037.000	26,111,022	636.280	26,111,022	24,518,725	0	0	0	1,592,297	0	1,592,297	0	12/02/2021	
91324P-10-2	UNITEDHEALTH GROUP INC			197,942.000	99,394,596	502.140	99,394,596	60,079,831	0	1,108,475	0	29,980,295	0	29,980,295	0	12/15/2020	
92826C-83-9	VISA INC-CLASS A SHARES			301,360.000	65,307,726	216.710	65,307,726	27,426,977	0	361,227	0	49,017	0	49,017	0	12/02/2021	
928662-60-0	VOLKSWAGEN A G-UNSPON ADR		C	79,296.000	2,315,443	29.200	2,315,443	2,508,896	0	44,732	0	(193,453)	0	(193,453)	0	05/18/2021	
929160-10-9	VULCAN MATERIALS COMPANY			375,572.000	77,961,236	207.580	77,961,236	51,717,915	0	555,847	0	20,797,463	0	20,797,463	0	01/06/2021	
949746-10-1	WELLS FARGO & CO			1,710,100.000	82,050,598	47.980	82,050,598	55,003,295	0	1,026,060	0	27,047,303	0	27,047,303	0	01/06/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,629,745,806	XXX	1,629,745,806	921,488,119	509,225	15,217,282	0	310,265,076	0	310,265,076	0	XXX	XXX
E32177-WR-9	AFFINION NEW INVESTORS WARRANTS			4,902.000	0	0.000	0	0	0	0	0	0	0	0	0	11/03/2015	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
74686*-10-6	FAIR AMERICAN INSURANCE AND REINSURANCE			10,000.000	209,285,887	20,928.590	209,285,887	164,113,252		4,000,000		(593,159)		(593,159)		12/01/1995	
99C020-10-6	FAIR AMERICAN SELECT INSURANCE COMPANY			1,000.000	105,826,745	105,826.740	105,826,745	102,565,210		1,000,000		635,279		635,279		10/01/2015	
99C020-12-2	CALPE INSURANCE COMPANY LIMITED		B	15,000.000	43,928,928	2,928.600	43,928,928	42,548,717				(6,589,489)		(6,589,489)		10/01/2015	
99C020-13-0	EL SOL DEL PARAGUAY CIA DE SEGUROS Y REA		B	63,700.000	960,775	14.700	960,775	1,028,128				(3,660)		(3,660)	7,350	05/02/2014	
99C020-11-4	TRANSRE LONDON LIMITED		B	5,000,000.000	560,472,826	112.090	560,472,826	500,000,000		10,000,000		(30,315,968)		(30,315,968)		12/05/2013	
L9278*-10-3	TRANSRE EUROPE S.A.		B	27,000.000	375,193,875	13,896.070	375,193,875	241,006,192				(59,563,339)		(59,563,339)		12/11/1996	
000000-00-0	ORIEN RISK ANALYSTS, INC.			20,000.000	12,777,335	638.870	12,777,335	15,000,000				(196,081)		(196,081)		07/30/2017	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,308,446,371	XXX	1,308,446,371	1,066,261,499	0	15,000,000	0	(96,626,417)	0	(96,626,417)	7,350	XXX	XXX
D7345J-50-4	HSBC EURO GOVT BOND FUND-D	SD	B	14,036.000	30,727,487	2,189.191	30,727,487	28,099,093	0	206,364	0	(1,851,275)	0	(1,851,275)	(2,015,427)	11/13/2018	1.
F82807-10-2	HSBC FRENCH GOVT BONDS-ID	SD	B	106,163.000	28,272,071	266.308	28,272,071	30,568,972	0	251,526	0	(1,350,970)	0	(1,350,970)	(1,587,823)	12/22/2021	1.
F9696G-13-2	HSBC MONETAIRE	SD	B	4,143.000	14,306,828	3,453.253	14,306,828	16,612,126	0	0	0	(70,799)	0	(70,799)	(1,085,086)	12/10/2012	1.
9499999. Subtotal - Mutual Funds					73,306,386	XXX	73,306,386	75,280,191	0	457,890	0	(3,273,044)	0	(3,273,044)	(4,688,336)	XXX	XXX
86172R-10-1	STONE RIDGE ALT LENDING RISK			1,212,416.554	61,142,163	50.430	61,142,163	61,431,120	0	22,163,196	0	(3,891,857)	0	(3,891,857)	0	09/20/2019	
9699999. Subtotal - Closed-End Funds					61,142,163	XXX	61,142,163	61,431,120	0	22,163,196	0	(3,891,857)	0	(3,891,857)	0	XXX	XXX
9799999 - Total Common Stocks					3,072,640,726	XXX	3,072,640,726	2,124,460,929	509,225	52,838,368	0	206,473,758	0	206,473,758	(4,680,986)	XXX	XXX
9899999 - Total Preferred and Common Stocks					3,077,258,924	XXX	3,077,258,924	2,129,787,125	509,225	52,987,432	0	206,473,758	0	206,473,758	(4,680,986)	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179W-BY-3	GNMA II POOL MA7255		04/16/2021	CITIGROUP GLOBAL MARKETS INC.		28,269,349	27,182,066	37,753
36179W-DR-6	GNMA II POOL MA7312		04/16/2021	MIZUHO SECURITIES USA LLC		28,507,254	27,417,000	38,079
912810-SS-8	UNITED STATES TREASURY BOND		02/05/2021	J.P. MORGAN SECURITIES LLC		20,762,397	22,390,000	85,431
912810-SU-3	UNITED STATES TREASURY BOND		02/22/2021	VARIOUS		7,973,975	8,410,000	2,382
912810-SW-9	UNITED STATES TREASURY BOND		04/30/2021	VARIOUS		49,824,539	53,180,000	111,917
912810-SX-7	UNITED STATES TREASURY BOND		06/14/2021	VARIOUS		16,201,265	15,623,800	23,136
912810-SY-5	UNITED STATES TREASURY BOND		06/29/2021	VARIOUS		31,692,016	30,680,000	66,057
912810-SZ-2	UNITED STATES TREASURY BOND		09/29/2021	GOLDMAN SACHS & CO. LLC		5,739,072	5,829,000	14,573
912810-TA-6	UNITED STATES TREASURY BOND		10/20/2021	TD SECURITIES (USA) LLC		13,260,653	14,000,000	44,606
912810-TC-2	UNITED STATES TREASURY BOND		12/29/2021	MERRILL LYNCH		5,023,252	5,000,000	12,431
912828-6X-3	UNITED STATES TREASURY NOTE		07/20/2021	NOMURA SECURITIES INTERNATIONAL INC.		1,064,574	995,000	2,946
912828-7B-0	UNITED STATES TREASURY NOTE		07/30/2021	CITIGROUP GLOBAL MARKETS INC.		577,417	546,000	918
912828-Z2-9	UNITED STATES TREASURY NOTE		02/03/2021	DEUTSCHE BANK SECURITIES INC.		1,067,830	1,040,000	862
912828-ZB-9	UNITED STATES TREASURY NOTE		08/02/2021	MORGAN STANLEY & CO. LLC		2,288,916	2,243,000	10,697
91282C-AR-2	UNITED STATES TREASURY NOTE		10/21/2021	CITADEL SECURITIES INC		15,138,573	15,135,000	8,997
91282C-BE-0	UNITED STATES TREASURY NOTE		01/28/2021	CITIGROUP GLOBAL MARKETS INC.		998,205	1,000,000	48
91282C-BG-5	US TREASURY N/B		02/24/2021	VARIOUS		33,395,672	33,390,000	1,914
91282C-BL-4	UNITED STATES TREASURY NOTE		09/15/2021	VARIOUS		20,254,860	20,529,000	20,272
91282C-BM-2	UNITED STATES TREASURY NOTE		03/04/2021	VARIOUS		9,527,597	9,570,000	553
91282C-BQ-3	UNITED STATES TREASURY NOTE		03/12/2021	CITIGROUP GLOBAL MARKETS INC.		3,196,310	3,250,000	662
91282C-BR-1	US TREASURY N/B		04/07/2021	MERRILL LYNCH		4,918,261	4,930,000	837
91282C-BT-7	UNITED STATES TREASURY NOTE		04/02/2021	SG AMERICAS SECURITIES LLC		126,994,209	128,115,000	13,127
91282C-BV-2	UNITED STATES TREASURY NOTE		05/10/2021	CABRERA CAPITAL MARKETS LLC		46,423,062	46,300,000	12,334
91282C-BW-0	UNITED STATES TREASURY NOTE		05/10/2021	VARIOUS		15,194,265	15,205,000	3,409
91282C-BX-8	US TREASURY N/B		05/10/2021	GOLDMAN SACHS & CO. LLC		17,992,999	18,000,000	673
91282C-CB-5	UNITED STATES TREASURY NOTE		07/30/2021	VARIOUS		24,032,280	23,365,000	67,003
91282C-CD-1	UNITED STATES TREASURY NOTE		06/17/2021	CITIGROUP GLOBAL MARKETS INC.		1,566,544	1,569,300	96
91282C-CF-6	UNITED STATES TREASURY NOTE		06/17/2021	VARIOUS		6,726,767	6,745,300	1,377
91282C-CG-4	UNITED STATES TREASURY NOTE		06/30/2021	VARIOUS		58,790,466	58,994,400	2,627
91282C-CJ-8	UNITED STATES TREASURY NOTE		07/19/2021	MORGAN STANLEY & CO. LLC		1,022,495	1,015,000	483
91282C-CK-5	UNITED STATES TREASURY NOTE		06/29/2021	VARIOUS		97,263,199	97,506,651	0
91282C-CN-9	UNITED STATES TREASURY NOTE		07/30/2021	VARIOUS		42,712,855	42,766,000	291
91282C-CR-0	UNITED STATES TREASURY NOTE		08/09/2021	DEUTSCHE BANK SECURITIES INC.		1,389,940	1,400,000	418
91282C-CS-8	UNITED STATES TREASURY NOTE		10/19/2021	VARIOUS		95,732,371	97,593,000	136,807
91282C-CV-1	UNITED STATES TREASURY NOTE		10/18/2021	VARIOUS		6,578,442	6,604,000	3,571
91282C-CW-9	UNITED STATES TREASURY NOTE		09/27/2021	JEFFERIES LLC		53,426,250	54,000,000	31,326
91282C-CY-5	UNITED STATES TREASURY NOTE		09/29/2021	CREDIT SUISSE SECURITIES (USA) LLC		62,178,364	62,500,000	0
91282C-CZ-2	UNITED STATES TREASURY NOTE		10/21/2021	VARIOUS		39,687,382	40,198,000	17,888
91282C-DA-6	UNITED STATES TREASURY NOTE		10/21/2021	VARIOUS		13,745,249	13,785,000	2,083
91282C-DB-4	US TREASURY N/B		10/21/2021	VARIOUS		10,268,982	10,300,000	1,238
91282C-DF-5	UNITED STATES TREASURY NOTE		11/23/2021	TD SECURITIES (USA) LLC		9,869,531	10,000,000	9,876
91282C-DG-3	UNITED STATES TREASURY NOTE		11/12/2021	VARIOUS		84,682,454	84,848,000	11,332
91282C-DH-1	US TREASURY N/B		12/17/2021	MERRILL LYNCH		1,330,100	1,335,000	968
91282C-DK-4	UNITED STATES TREASURY NOTE		12/17/2021	RBC CAPITAL MARKETS		887,869	884,000	605
91282C-DN-8	UNITED STATES TREASURY NOTE		12/31/2021	VARIOUS		2,683,794	2,678,000	776
91282C-DQ-1	UNITED STATES TREASURY NOTE		12/31/2021	VARIOUS		6,218,630	6,225,000	0
91282C-DR-9	UNITED STATES TREASURY NOTE		12/31/2021	VARIOUS		6,503,126	6,500,000	0
0599999. Subtotal - Bonds - U.S. Governments						1,133,583,612	1,140,771,517	803,379
013051-EG-8	PROVINCE OF ALBERTA		08/16/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		815,476	791,327	3,484
013051-EP-8	PROVINCE OF ALBERTA		11/04/2021	VARIOUS		9,213,202	9,495,925	50,704
01306Z-CV-1	PROVINCE OF ALBERTA		08/16/2021	NATIONAL BANK FINANCIAL		435,518	395,664	4,771
11070T-AF-5	BRITISH COLUMBIA PROV OF		08/16/2021	SCOTIA CAPITAL INC		256,071	237,398	1,136
11070T-AJ-7	BRITISH COLUMBIA PROV OF		12/20/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		641,607	633,062	156
135087-K3-7	CANADIAN GOVERNMENT		12/23/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		3,093,177	3,165,308	2,994
135087-L9-3	CANADIAN GOVERNMENT		12/20/2021	RBC CAPITAL MARKETS		9,260,257	9,575,057	28,693
135087-M7-6	CANADIAN GOVERNMENT		12/08/2021	SCOTIA CAPITAL INC		703,549	712,194	380
13509P-GS-6	CANADA HOUSING TRUST		08/16/2021	SCOTIA CAPITAL INC		781,362	712,194	3,326
13509P-HQ-9	CANADA HOUSING TRUST		06/28/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		3,103,038	3,224,658	10,651
13509P-HU-0	CANADA HOUSING TRUST		08/16/2021	NATIONAL BANK FINANCIAL		819,787	791,327	3,436
563469-UV-5	MANITOBA (PROVINCE OF)		08/16/2021	RBC CAPITAL MARKETS		819,151	791,327	3,439
614853-DS-5	CITY OF MONTREAL		08/20/2021	BMO NESBITT BURNS		334,517	316,531	4,137
62620D-AK-7	BRIT COL MUNI FIN AUTH		08/20/2021	NATIONAL BANK FINANCIAL		392,013	395,664	987
68323A-CX-0	ONTARIO (PROVINCE OF)		08/16/2021	NATIONAL BANK FINANCIAL		126,560	118,699	654
68333Z-AE-7	ONTARIO (PROVINCE OF)		08/16/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		517,382	474,796	2,718
69363T-AQ-5	PSP CAPITAL INC		08/16/2021	TD SECURITIES (USA) LLC		200,551	197,832	1,275

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74814Z-FB-4	PROVINCE OF QUEBEC		08/16/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		215,958	197,832	2,547
891288-DV-1	CITY OF TORONTO CANADA		08/20/2021	NATIONAL BANK FINANCIAL		192,536	197,832	709
BH9898-01-7	CPPIB CAPITAL INC		07/08/2021	HSBC BANK PLC		2,704,014	2,611,676	17,222
135087-K7-8	CANADA GOVERNMENT	A	01/27/2021	TD SECURITIES (USA) LLC		420,176	400,000	126
AM7816-75-5	UK TSY 1 1/4% 2027	B	07/30/2021	MORGAN STANLEY & CO. INTERN.LTD.		2,489,641	2,300,440	963
A02235-42-9	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	LANDESBANK BADEN-WUERRTEMBERG		399,341	352,470	1,020
A03263-31-3	UK TSY 0 3/4% 2023	B	02/26/2021	HSBC BANK PLC		2,983,990	2,855,252	2,315
A09653-49-1	EUROPEAN INVESTMENT BANK	B	05/24/2021	J.P. MORGAN SECURITIES LLC		1,581,392	1,488,520	6,048
A05846-49-0	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	J.P. MORGAN SECURITIES LLC		103,263	90,960	20
AR6412-50-6	UK TSY 1 5/8% 2028	B	11/30/2021	VARIOUS		8,872,423	8,220,690	35,793
AT4286-88-2	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	VARIOUS		1,048,315	932,340	1,352
AT6340-23-2	BUNDESOBLIGATION	B	06/29/2021	VARIOUS		7,474,758	6,890,220	0
AT6477-61-2	UK TSY 1% 2024	B	03/08/2021	ROYAL BANK OF SCOTLAND		2,044,244	1,948,608	7,602
AW4161-88-0	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	MORGAN STANLEY & CO. INTERN.LTD.		865,768	773,160	84
AW5666-80-4	JAPAN (10 YEAR ISSUE)	B	02/25/2021	DAIWA CAPITAL MARKETS EUROPE LTD_LONDON		10,407,174	9,558,568	2,015
AZ2780-84-1	UK TSY 0 5/8% 2025	B	05/13/2021	VARIOUS		3,192,430	3,046,053	6,513
AZ3212-98-4	BUNDESOBLIGATION	B	10/18/2021	VARIOUS		3,449,296	3,308,670	0
BG0532-62-5	INTL BK RECON & DEVELOP	B	12/08/2021	HSBC BANK PLC		680,832	690,132	6,531
BG0696-66-9	TREASURY CORP VICTORIA	B	01/27/2021	DEUTSCHE SECURITIES AUSTRALIA LTD		1,173,807	1,089,450	3,333
BH2956-14-3	UK TSY 0 3/8% 2030	B	12/08/2021	VARIOUS		8,022,032	8,383,074	4,298
BJ3916-12-6	AUSTRALIAN GOVERNMENT	B	05/03/2021	COMMONWEALTH BANK OF AUSTRALIA		949,749	944,190	3,744
BJ7899-48-4	FRANCE (GOVT OF)	B	01/29/2021	BARCLAYS CAPITAL INC.		112,221	102,330	0
BJ9482-80-0	BUNDESREPUB. DEUTSCHLAND	B	06/29/2021	VARIOUS		5,000,322	4,627,590	0
BK3064-63-5	BUNDESOBLIGATION	B	11/30/2021	VARIOUS		10,331,061	9,653,130	0
BK7057-90-8	INTL FINANCE CORP	B	10/01/2021	DAIWA CAPITAL MARKETS EUROPE LTD_LONDON		550,847	581,040	1,202
BM3107-73-7	UK TSY 0 1/4% 2031	B	07/30/2021	VARIOUS		2,184,800	2,217,895	175
BN2612-61-0	BUNDESREPUB. DEUTSCHLAND	B	05/24/2021	VARIOUS		2,827,568	2,558,250	0
BN3328-83-6	SWEDISH EXPORT CREDIT	B	01/05/2021	RBC EUROPE LIMITED_LONDON		3,672,594	3,653,640	0
BN3329-25-5	BUNDESOBLIGATION	B	04/30/2021	J.P. MORGAN SECURITIES LLC		2,127,086	1,955,640	0
BN5827-47-0	EUROPEAN INVESTMENT BANK	B	05/03/2021	RBC EUROPE LIMITED_LONDON		1,094,723	1,089,450	4,099
BN7190-42-2	DEXIA CREDIT LOCAL	B	01/25/2021	BARCLAYS CAPITAL INC.		1,499,181	1,488,520	0
BN8761-59-3	INTL DEVELOPMENT ASSOC	B	02/03/2021	J.P. MORGAN SECURITIES LLC		3,747,446	3,721,300	0
B02212-56-7	BUNDESREPUB. DEUTSCHLAND	B	09/23/2021	MERRILL LYNCH		330,275	318,360	0
B02326-78-9	UNITED KINGDOM GILT	B	11/30/2021	VARIOUS		8,789,169	8,958,184	18,171
B06333-29-4	GRAND DUCHY OF LUXEMBOUR	B	03/31/2021	MIZUHO INTERNATIONAL PLC_LONDON		2,066,811	1,989,750	0
BP1531-86-5	BUNDESREPUB. DEUTSCHLAND	B	09/23/2021	DEUTSCHE BANK SECURITIES INC.		873,367	818,640	0
BP1725-80-6	JAPAN (20 YEAR ISSUE)	B	12/27/2021	MUFG SECURITIES AMERICAS INC.		175,646	173,792	239
BP9803-66-2	BUNDESREPUB. DEUTSCHLAND	B	10/29/2021	VARIOUS		966,291	920,970	0
B00597-93-1	EUROPEAN UNION	B	06/15/2021	BNP PARIBAS		255,505	241,651	0
B02520-40-2	UNITED KINGDOM GILT	B	09/22/2021	VARIOUS		4,985,919	4,939,180	2,805
B03124-92-3	BUNDESOBLIGATION	B	11/30/2021	VARIOUS		2,794,583	2,671,950	0
B03480-89-5	JAPAN (10 YEAR ISSUE)	B	11/02/2021	VARIOUS		3,818,893	3,736,531	1,289
BR1814-18-4	UNITED KINGDOM GILT	B	12/08/2021	VARIOUS		1,270,558	1,312,604	1,723
BS2396-11-4	BUNDESSCHATZANWEISUNGEN	B	12/17/2021	MERRILL LYNCH		387,529	386,580	0
EC1243-19-4	BK NEDERLANDSE GEMEENTEN	B	07/08/2021	ROYAL BANK OF SCOTLAND		1,910,957	1,420,860	44,954
EC2472-01-6	EUROPEAN INVESTMENT BANK (GBP)	B	05/24/2021	NOMURA INTERNATIONAL PLC		6,634,757	5,304,544	34,286
EC2692-61-3	INTL BK RECON & DEVELOP	B	07/08/2021	CITIGROUP GLOBAL MARKETS INC.		350,795	230,044	1,310
EC3022-80-2	BUNDESREPUB. DEUTSCHLAND	B	09/30/2021	GOLDMAN SACHS INTERNATIONAL		1,759,388	1,114,260	46,684
EC4818-72-9	KFW	B	02/26/2021	HSBC BANK PLC		3,556,505	2,489,888	36,319
EC8300-62-5	BUNDESREPUB. DEUTSCHLAND	B	02/25/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		182,448	102,330	3,422
EF7785-08-4	JAPAN (30 YEAR ISSUE)	B	07/15/2021	VARIOUS		983,782	695,169	3,983
EG1209-04-8	BUNDESREPUB. DEUTSCHLAND (EUR)	B	02/25/2021	GOLDMAN SACHS INTERNATIONAL		282,239	147,810	4,423
EJ1202-41-9	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		760,425	693,570	8,511
EJ5066-25-7	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	J.P. MORGAN SECURITIES LLC		944,802	852,750	558
EJ6775-78-1	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	J.P. MORGAN SECURITIES LLC		658,454	591,240	7,509
EJ7072-18-8	UNITED KINGDOM TREASURY BOND	B	02/25/2021	DEUTSCHE BANK SECURITIES INC.		3,130,079	2,868,784	(1,108)
EK1093-96-3	UK TSY 2 3/4% 2024	B	03/08/2021	BARCLAYS CAPITAL INC.		5,458,080	4,885,052	50,810
EK4996-81-6	JAPAN (20 YEAR ISSUE)	B	03/18/2021	J.P. MORGAN SECURITIES LLC		105,612	86,896	7
EK7993-07-5	UK TSY 2% 2025	B	09/22/2021	VARIOUS		3,876,931	3,572,448	2,032
JK0309-16-7	UK TSY 1 1/2% 2026	B	10/29/2021	VARIOUS		8,627,837	7,970,348	24,761
Z01145-56-4	AUSTRALIAN GOVERNMENT	B	12/01/2021	GOLDMAN SACHS INTERNATIONAL		3,327,200	3,631,500	1,172
Z02919-92-6	BUNDESREPUB. DEUTSCHLAND	B	12/02/2021	BNP PARIBAS		1,465,000	1,409,880	0
ZP2206-56-0	BUNDESREPUB. DEUTSCHLAND	B	06/29/2021	J.P. MORGAN SECURITIES LLC		1,672,413	1,557,690	0
ZP6266-23-0	EUROPEAN INVESTMENT BANK	B	11/17/2021	VARIOUS		3,332,052	3,261,212	15,959
ZR0979-74-3	BUNDESREPUB. DEUTSCHLAND	B	09/23/2021	VARIOUS		293,566	295,620	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
ZS0526-04-7	JAPAN (30 YEAR ISSUE)	B	12/27/2021	VARIOUS		174,532	173,792	168
ZS8444-92-0	AUSTRALIAN GOVERNMENT	B	07/30/2021	COMMONWEALTH BANK OF AUSTRALIA		1,518,466	1,452,600	2,176
1099999. Subtotal - Bonds - All Other Governments						201,653,072	191,234,364	542,815
20772G-G2-8	CONNECTICUT ST		11/16/2021	J.P. MORGAN SECURITIES LLC		2,643,795	2,750,000	0
594612-BD-4	MICHIGAN ST		11/05/2021	PIPER SANDLER & CO.		3,120,810	3,000,000	46,400
605581-QM-2	MISSISSIPPI ST		11/19/2021	WELLS FARGO SECURITIES LLC		3,750,000	3,750,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,514,605	9,500,000	46,400
164555-DM-3	CHERRY CREEK CO SCH DIST #5		07/14/2021	MORGAN STANLEY & CO. LLC		9,258,053	6,885,000	29,644
346604-LL-3	FORSYTH CNTY GA SCH DIST		11/17/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0
346604-LR-0	FORSYTH CNTY GA SCH DIST		11/17/2021	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
346604-LS-8	FORSYTH CNTY GA SCH DIST		11/17/2021	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
54438C-YQ-9	LOS ANGELES CA CMNTY CLG DIST		01/07/2021	RBC CAPITAL MARKETS LLC		784,733	750,000	2,969
59163P-KT-9	METRO OR		01/06/2021	WELLS FARGO SECURITIES LLC		839,348	750,000	2,544
797356-BY-7	SAN DIEGO CA UNIF SCH DIST		04/01/2021	J.P. MORGAN SECURITIES LLC		2,627,708	2,250,000	23,750
797356-DR-0	SAN DIEGO CA UNIF SCH DIST		10/07/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0
801686-SH-0	SANTA CLARITA CA CMNTY CLG DIS		04/20/2021	JEFFERIES LLC		792,705	750,000	5,063
819190-WX-3	SHAKOPEE MN INDEP SCH DIST #72		01/27/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	0
91882R-HL-9	VAL VERDE CA UNIF SCH DIST		11/12/2021	PIPER SANDLER & CO.		2,205,000	2,205,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						21,257,547	18,340,000	63,970
010268-CP-3	ALABAMA FEDERAL AID HIGHWAY FI		11/05/2021	UBS FINANCIAL SERVICES INC.		751,658	750,000	806
010268-CT-5	ALABAMA FEDERAL AID HIGHWAY FI		11/02/2021	CITIGROUP GLOBAL MARKETS INC.		2,003,860	2,000,000	2,284
01179R-L6-8	ALASKA ST MUNI BOND BANK AUTH		12/14/2021	TD SECURITIES (USA) LLC		1,964,680	2,000,000	1,443
091096-NQ-6	BIRMINGHAM AL WTRWKS BRD WTR R		11/15/2021	RAYMOND JAMES & ASSOCIATES INC.		798,600	750,000	9,812
100216-GM-6	BOSSIER CITY LA UTILITIES REVE		04/21/2021	STIFEL NICOLAUS & COMPANY INCORPORATED		750,660	750,000	0
13032U-VM-7	CALIFORNIA ST HLTH FACS FING A		04/23/2021	CITIGROUP GLOBAL MARKETS INC.		2,070,360	2,000,000	24,609
13032U-XQ-6	CALIFORNIA ST HLTH FACS FING A		12/15/2021	STIFEL NICOLAUS & COMPANY INCORPORATED		739,965	750,000	560
13034A-M9-8	CALIFORNIA ST INFRASTRUCTURE &		05/05/2021	RAYMOND JAMES & ASSOCIATES INC.		2,247,750	2,250,000	6,111
13034A-N2-2	CALIFORNIA ST INFRASTRUCTURE &		01/08/2021	STIFEL NICOLAUS & COMPANY INCORPORATED		911,119	895,000	1,732
13067W-TF-9	CALIFORNIA ST DEPT OF WTR RESO		05/06/2021	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	0
155498-ML-9	CENTRL TX REGL MOBILITY AUTH R		10/07/2021	JEFFERIES LLC		2,000,000	2,000,000	0
155498-MM-7	CENTRL TX REGL MOBILITY AUTH R		10/21/2021	JEFFERIES LLC		1,987,860	2,000,000	0
20775D-LG-5	CONNECTICUT ST HLTH & EDUCTNL		05/13/2021	J.P. MORGAN SECURITIES LLC		1,978,520	2,000,000	2,611
20775H-GR-8	CONNECTICUT ST HSG FIN AUTH HS		04/21/2021	RBC CAPITAL MARKETS LLC		750,000	750,000	0
3132D6-AX-8	UMBS - POOL SB8122		09/09/2021	CANTOR FITZGERALD & CO.		5,086,719	5,000,000	3,125
3132DM-3L-7	UMBS - POOL SD0803		12/29/2021	CITIGROUP GLOBAL MARKETS INC.		10,015,500	9,600,000	23,200
3132DV-6K-6	UMBS - POOL SD8074		05/04/2021	MERRILL LYNCH		1,708,611	1,631,132	1,631
3132DV-6V-2	UMBS - POOL SD8084		05/04/2021	MERRILL LYNCH		1,182,775	1,129,141	1,129
3132DW-B5-1	UMBS - POOL SD8160		07/21/2021	VARIOUS		9,358,105	9,220,718	5,635
3132DW-BY-8	UMBS - POOL SD8155		07/07/2021	MORGAN STANLEY & CO. LLC		856,750	843,051	609
3132DW-CC-5	UMBS - POOL SD8167		09/01/2021	BNP PARIBAS		1,174,393	1,130,923	1,021
3132DW-CU-5	UMBS - POOL SD8183		11/15/2021	MORGAN STANLEY & CO. LLC		51,250,076	50,172,159	41,810
3133AY-XL-9	UMBS - POOL QD2483		12/01/2021	AMHERST PIERPONT SECURITIES LLC		2,867,592	2,798,077	2,332
3133KM-G5-8	UMBS - POOL RA5620		07/22/2021	J.P. MORGAN SECURITIES LLC		3,281,342	3,210,117	1,962
3133KM-JE-6	UMBS - POOL RA5661		07/22/2021	J.P. MORGAN SECURITIES LLC		199,687	195,502	119
3133KN-BN-2	UMBS - POOL RA6345		12/01/2021	MERRILL LYNCH		1,837,173	1,742,429	1,742
3133KY-UZ-0	UMBS - POOL RB5100		01/11/2021	CANTOR FITZGERALD & CO.		14,476,875	14,000,000	10,111
3140GY-JX-8	UMBS - POOL BH9277		06/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,379,283	4,125,926	5,215
3140H5-FR-7	UMBS - POOL BJ3775		06/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,367,363	5,056,842	6,391
3140Q8-FP-5	UMBS - POOL CA1073		06/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,430,428	3,231,965	4,085
3140QH-KM-6	UMBS - POOL CA9299		05/04/2021	MERRILL LYNCH		16,850,121	15,743,179	15,743
3140QK-NP-9	UMBS - POOL CB0397		07/07/2021	J.P. MORGAN SECURITIES LLC		6,027,741	5,713,499	6,190
3140QK-ZZ-4	UMBS - POOL CB0759		07/28/2021	TRUIST SECURITIES INC.		20,299,860	19,568,340	17,394
3140QL-MK-9	UMBS - POOL CB1261		07/22/2021	J.P. MORGAN SECURITIES LLC		3,297,900	3,227,796	1,973
3140QM-K3-7	UMBS - POOL CB2113		11/05/2021	MORGAN STANLEY & CO. LLC		19,937,634	18,954,376	11,846
3140X6-UC-3	UMBS - POOL FM3278		06/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,975,961	2,803,790	3,544
3140X8-UU-9	UMBS - POOL FM5094		06/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,891,948	2,724,638	3,444
3140XB-LN-8	UMBS - POOL FM7532		07/13/2021	MERRILL LYNCH		6,184,363	5,704,803	7,210
3140XB-ZD-5	UMBS - POOL FM7939		07/07/2021	CITIGROUP GLOBAL MARKETS INC.		12,118,679	11,454,666	14,318
3140XC-AU-2	UMBS - POOL FM8118		07/22/2021	BMO CAPITAL MARKETS CORP.		2,314,665	2,267,890	1,386
3140XD-W3-6	UMBS - POOL FM9665		12/29/2021	CITIGROUP GLOBAL MARKETS INC.		67,446,581	67,499,315	112,499
31418D-3G-5	UMBS - POOL MA4398		07/21/2021	BARCLAYS CAPITAL INC.		17,640,584	17,378,548	10,620
31418D-3H-3	UMBS - POOL MA4399		07/22/2021	BNP PARIBAS		16,237,549	15,631,229	11,941
31418D-6L-1	UMBS - POOL MA4474		10/05/2021	TRUIST SECURITIES INC.		25,554,688	25,000,000	18,056
31418D-RT-1	UMBS - POOL MA4097		05/04/2021	MERRILL LYNCH		2,882,470	2,751,761	2,752

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31418D-VW-9	UMBS - POOL MA4228		02/01/2021	CAPITALIZED INTEREST		22,956	22,956	0
31418E-AM-2	UMBS - POOL MA4511		12/29/2021	WELLS FARGO SECURITIES LLC		9,982,031	10,000,000	16,111
31418E-AN-0	UMBS - POOL MA4512		12/29/2021	WELLS FARGO SECURITIES LLC		10,119,656	9,900,000	19,938
35563P-UV-9	SEASONED CREDIT RISK TRANSFER 21-1 MA		04/08/2021	CITIGROUP GLOBAL MARKETS INC.		512,887	500,000	1,167
45129W-QH-6	IDAHO ST HSG & FIN ASSN		04/16/2021	CITIGROUP GLOBAL MARKETS INC.		905,318	750,000	0
485428-ZY-5	KANSAS ST DEV FIN AUTH REVENUE		11/15/2021	CITIGROUP GLOBAL MARKETS INC.		4,106,883	3,300,000	8,068
491552-T2-1	KENTUCKY ST TURNPIKE AUTH ECON		10/07/2021	J.P. MORGAN SECURITIES LLC		492,915	500,000	0
54651T-BN-4	LOUISIANA ST TRANSPRTN AUTH		01/07/2021	WELLS FARGO SECURITIES LLC		750,000	750,000	0
557363-DX-3	MADISON CNTY NY CAPITAL RESOUR		01/11/2021	TD SECURITIES (USA) LLC		821,730	750,000	761
56041M-VE-1	MAINE ST GOVTL FACS AUTH		01/21/2021	RAYMOND JAMES & ASSOCIATES INC.		250,000	250,000	0
574218-B3-6	MARYLAND ST HLTH & HGR EDUCTNL		11/05/2021	OPPENHEIMER & CO. INC.		1,576,875	1,500,000	14,240
576000-YX-5	MASSACHUSETTS ST SCH BLDG AUTH		04/21/2021	J.P. MORGAN SECURITIES LLC		2,572,088	2,150,000	16,244
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT		02/05/2021	GOLDMAN SACHS & CO. LLC		250,000	250,000	0
646140-DK-6	NEW JERSEY ST TURNPIKE AUTH TU		04/20/2021	TRUIST SECURITIES INC.		2,352,787	2,005,000	17,377
646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU		01/25/2021	CITIGROUP GLOBAL MARKETS INC.		252,233	250,000	0
64972G-ZD-9	NEW YORK CITY NY MUNI WTR FIN		07/14/2021	MORGAN STANLEY & CO. LLC		9,097,013	6,885,000	1,913
64990F-A9-5	NEW YORK ST DORM AUTH ST PERSO		03/19/2021	MORGAN STANLEY & CO. LLC		480,000	480,000	0
65000B-GT-9	NEW YORK ST DORM AUTH REVENUES		11/18/2021	MERRILL LYNCH		540,000	540,000	0
65887P-WD-3	NORTH DAKOTA ST PUBLIC FIN AUT		12/10/2021	KEYBANC CAPITAL MARKETS INC.		1,998,840	2,000,000	0
67760H-NK-3	OHIO ST TURNPIKE COMMISSION		07/15/2021	VARIOUS		8,909,180	6,785,000	144,181
67766W-ZD-7	OHIO ST WTR DEV AUTH WTR POLLC		07/14/2021	MORGAN STANLEY & CO. LLC		8,913,390	6,885,000	43,031
685869-FW-4	OREGON ST HLTH & SCIENCE UNIV		04/12/2021	PIPER SANDLER & CO.		896,257	850,000	7,296
79625G-DG-5	SAN ANTONIO TX ELEC & GAS REVE		12/28/2021	RAYMOND JAMES & ASSOCIATES INC.		1,382,755	1,370,000	16,472
797412-DW-0	SAN DIEGO CNTY CA WTR AUTH		04/29/2021	PIPER SANDLER & CO.		1,910,200	2,000,000	217
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY		04/08/2021	GOLDMAN SACHS & CO. LLC		750,000	750,000	0
882669-CD-4	TEXAS ST PUBLIC FIN AUTH LEASE		01/06/2021	FHN FINANCIAL SECURITIES CORP.		765,345	750,000	669
89602H-AA-5	TRIBOROUGH NY BRIDGE & TUNNEL		07/13/2021	MORGAN STANLEY & CO. LLC		7,647,613	6,255,000	48,650
914073-BA-8	UNIV OF ARKANSAS AR UNIV REVEN		04/05/2021	BARCLAYS CAPITAL INC.		960,615	750,000	0
92778L-BK-5	VIRGINIA ST CMWLTH UNIV HLTH S		11/09/2021	JEFFERIES LLC		3,714,655	3,500,000	49,136
92812V-Y3-4	VIRGINIA ST HSG DEV AUTH		04/09/2021	RAYMOND JAMES & ASSOCIATES INC.		1,500,000	1,500,000	0
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES		05/20/2021	BARCLAYS CAPITAL INC.		2,000,000	2,000,000	0
977100-HP-4	WISCONSIN ST GEN FUND ANNUAL A		02/11/2021	BARCLAYS CAPITAL INC.		250,000	250,000	0
98851W-AJ-2	YUMA AZ PLEDGED REVENUE		01/13/2021	STIFEL NICOLAUS & COMPANY INCORPORATED		250,000	250,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						447,022,670	427,084,768	804,472
00176D-AQ-2	AMERICAN MONEY MANAGEMENT CORP 13-13A A1		04/08/2021	MUFG SECURITIES AMERICAS INC.		5,080,000	5,080,000	0
00180U-AC-9	AMSR TRUST 21-SFR3 C		09/10/2021	GOLDMAN SACHS & CO. LLC		2,999,882	3,000,000	0
00190Y-BF-1	ARES CLO LTD 13-2A BR2		09/23/2021	BOFA SECURITIES INC.		6,000,000	6,000,000	0
00206R-KA-9	AT&T INC		03/24/2021	BNP PARIBAS		2,886,060	3,000,000	34,979
00206R-ML-3	AT&T INC		03/19/2021	CITIGROUP GLOBAL MARKETS INC.		464,223	465,000	0
00215J-AA-7	ASP AMC MERGER SUB		04/06/2021	VARIOUS		520,123	541,000	15,027
00287Y-BV-0	ABBVIE INC		12/01/2021	MORGAN STANLEY & CO. LLC		420,764	400,000	393
00489L-AF-0	ACRISURE LLC / FIN INC		05/14/2021	VARIOUS		1,029,240	1,039,000	4,069
00867F-AA-6	AHEAD DB HOLDINGS LLC		10/15/2021	VARIOUS		853,939	846,000	6,243
00914A-AM-4	AIR LEASE CORP		05/17/2021	J.P. MORGAN SECURITIES LLC		7,198,919	7,255,000	0
015271-AW-9	ALEXANDRIA REAL ESTATE E		02/03/2021	GOLDMAN SACHS & CO. LLC		692,852	695,000	0
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LL 21-1A A2		08/11/2021	GUGGENHEIM SECURITIES LLC		10,250,000	10,250,000	0
021374-AC-7	ALTALINK LP		08/16/2021	VARIOUS		781,508	791,327	4,652
023586-C*-9	AMERCO		07/30/2021	BOFA SECURITIES INC.		8,400,000	8,400,000	0
024747-AF-4	ABC SUPPLY CO INC		04/06/2021	VARIOUS		704,250	700,000	6,144
024747-AG-2	ABC SUPPLY CO INC		09/24/2021	VARIOUS		361,958	363,000	5,014
025816-CN-7	AMERICAN EXPRESS CO		12/02/2021	EXCHANGE		193,496	180,000	479
03027X-AZ-3	AMERICAN TOWER CORP		02/25/2021	MILLENNIUM ADVISORS LLC		146,405	140,000	1,549
032095-AL-5	AMPHENOL CORP		09/07/2021	CITIGROUP GLOBAL MARKETS INC.		1,095,974	1,100,000	0
03328Q-AY-7	ANCHORAGE CAPITAL CLO LTD 15-6A ARR		04/07/2021	BARCLAYS CAPITAL INC.		3,000,000	3,000,000	0
03332P-AA-5	ANCHORAGE CAPITAL CLO LTD 21-17A A1		06/04/2021	BNP PARIBAS		20,000,000	20,000,000	0
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV		12/01/2021	MUFG SECURITIES AMERICAS INC.		431,032	400,000	4,948
03674X-AQ-9	ANTERO RESOURCES CORP		05/21/2021	VARIOUS		909,535	848,000	15,679
036752-AR-4	ANTHEM INC		03/08/2021	CITIGROUP GLOBAL MARKETS INC.		344,093	345,000	0
036752-AS-2	ANTHEM INC		03/08/2021	J.P. MORGAN SECURITIES LLC		2,087,374	2,095,000	0
037411-AW-5	APACHE CORP		12/07/2021	VARIOUS		1,248,335	1,132,000	13,882
03764D-AH-4	APIDOS CLO 13-12A AR		06/23/2021	MERRILL LYNCH		1,000,450	1,000,000	2,492
03767J-AF-2	APIDOS CLO 17-27A A1R		06/07/2021	J.P. MORGAN SECURITIES LLC		3,500,000	3,500,000	0
037833-CG-3	APPLE INC		11/16/2021	BOFA SECURITIES INC.		2,088,840	2,000,000	16,500
03959K-AC-4	ARCHROCK PARTNERS LP/FIN		02/25/2021	VARIOUS		447,425	428,000	11,146
04015W-BA-1	ARES CLO LTD 16-39A A1R2		08/11/2021	J.P. MORGAN SECURITIES LLC		2,750,000	2,750,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04016L-AS-6	ARES CLO LTD 17-42A BR		04/07/2021	J.P. MORGAN SECURITIES LLC		3,750,000	3,750,000	0
04019D-AA-0	ARES CLO LTD 21-61A A		08/20/2021	NOMURA SECURITIES INTERNATIONAL INC.		600,000	600,000	0
043436-AW-4	ASBURY AUTOMOTIVE GROUP		11/04/2021	BOFA SECURITIES INC.		269,000	269,000	0
04364V-AG-8	ASCENT RESOURCES/ARU FIN		02/12/2021	BARCLAYS CAPITAL INC.		283,413	287,000	5,915
045086-AK-1	ASHTON WOODS USA/FINANCE		03/22/2021	VARIOUS		496,023	465,000	4,137
045086-AM-7	ASHTON WOODS USA/FINANCE		08/02/2021	VARIOUS		762,135	760,000	36
04636N-AA-1	ASTRAZENECA FINANCE LLC		05/25/2021	J.P. MORGAN SECURITIES LLC		509,357	510,000	0
052769-AH-9	AUTODESK INC		10/05/2021	MORGAN STANLEY & CO. LLC		1,316,040	1,320,000	0
05363L-BE-2	AVERY POINT CLO LTD 15-6A BR2		02/02/2021	CITIGROUP GLOBAL MARKETS INC.		2,900,000	2,900,000	0
05493E-BD-3	BARCLAYS COMMERCIAL MORTGAGE S 21-C9 C		02/17/2021	BARCLAYS CAPITAL INC.		4,866,391	4,725,000	3,769
05551V-AC-7	BARCLAYS COMMERCIAL MORTGAGE S 21-C10 D		06/25/2021	BARCLAYS CAPITAL INC.		2,429,506	2,810,000	2,186
05553L-AA-1	BCPE ULYSSES INTERMEDIAT		01/21/2021	BARCLAYS CAPITAL INC.		715,421	720,000	0
05565E-BU-8	BMW US CAPITAL LLC		08/09/2021	GOLDMAN SACHS & CO. LLC		999,910	1,000,000	0
05601G-AA-4	BPCRE HOLDER LLC 21-FL1 A		02/12/2021	J.P. MORGAN SECURITIES LLC		2,000,000	2,000,000	0
05608W-AA-2	BX TRUST 21-SOAR A		06/11/2021	CITIGROUP GLOBAL MARKETS INC.		1,830,000	1,830,000	0
05682N-AJ-2	BAIN CAPITAL CREDIT CLO LIMIT 21-7A D		11/16/2021	BOFA SECURITIES INC.		1,012,500	1,012,500	0
05682Q-AQ-9	BAIN CAPITAL CREDIT CLO LIMIT 17-1A A1R		05/06/2021	CITIGROUP GLOBAL MARKETS INC.		5,750,000	5,750,000	0
05682Q-AU-0	BAIN CAPITAL CREDIT CLO LIMIT 17-1A BR		05/06/2021	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	0
05682V-AE-5	BAIN CAPITAL CREDIT CLO LIMIT 18-2A B		03/10/2021	MORGAN STANLEY & CO. LLC		5,003,000	5,000,000	13,169
05683H-AU-9	BAIN CAPITAL CREDIT CLO LIMIT 17-2A DR2		06/09/2021	CITIGROUP GLOBAL MARKETS INC.		2,025,000	2,025,000	0
05684C-AS-4	BAIN CAPITAL CREDIT CLO LIMIT 20-3A CR		10/01/2021	JEFFERIES LLC		1,350,000	1,350,000	0
05684P-AJ-5	BAIN CAPITAL CREDIT CLO LIMIT 21-6A D		10/26/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,687,500	1,687,500	0
05684R-AG-7	BAIN CAPITAL CREDIT CLO LIMIT 21-2A C		04/16/2021	BARCLAYS CAPITAL INC.		1,350,000	1,350,000	0
05724B-AB-5	BAKER HUGHES LLC/CO-OBL		12/06/2021	MORGAN STANLEY & CO. LLC		2,500,000	2,500,000	0
060505-FU-3	BANK OF AMERICA CORP		08/16/2021	RBC CAPITAL MARKETS		822,531	791,327	8,265
06051G-HL-6	BANK OF AMERICA CORP		05/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,281,720	4,000,000	43,792
06051G-HX-0	BANK OF AMERICA CORP		07/07/2021	GOLDMAN SACHS & CO. LLC		1,486,338	1,400,000	8,636
06051G-JD-2	BANK OF AMERICA CORP		02/25/2021	JANE STREET FINANCIAL LIMITED		325,975	325,000	857
06051G-JK-6	BANK OF AMERICA CORP		11/23/2021	BOFA SECURITIES INC.		1,465,200	1,500,000	1,596
06051G-JL-4	BANK OF AMERICA CORP		04/05/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,025,664	3,200,000	28,360
06051G-JP-5	BANK OF AMERICA CORP		03/08/2021	MERRILL LYNCH		1,750,000	1,750,000	0
06051G-JT-7	BANK OF AMERICA CORP		04/16/2021	MERRILL LYNCH		1,310,000	1,310,000	0
06051G-KD-0	BANK OF AMERICA CORP		10/15/2021	VARIOUS		6,175,000	6,175,000	0
06051G-KE-8	BANK OF AMERICA CORP		12/01/2021	MERRILL LYNCH		295,000	295,000	0
06368B-TX-6	BANK OF MONTREAL		01/21/2021	TD SECURITIES (USA) LLC		1,791,675	1,582,654	20,195
064151-S9-5	BANK OF NOVA SCOTIA		01/21/2021	TD SECURITIES (USA) LLC		1,557,524	1,384,822	20,700
06415E-4E-2	BANK OF NOVA SCOTIA		02/25/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		574,863	593,495	3,127
06762J-AG-8	BABSON CLO LTD 21-2A D		07/14/2021	MORGAN STANLEY & CO. LLC		1,350,000	1,350,000	0
07132J-BC-7	BATTALION CLO LTD 16-10A A1R2		02/17/2021	MORGAN STANLEY & CO. LLC		5,520,000	5,520,000	0
07132J-BE-3	BATTALION CLO LTD 16-10A A2R2		02/17/2021	MORGAN STANLEY & CO. LLC		4,360,000	4,360,000	0
07132L-AN-9	BATTALION CLO LTD 17-11A BR		04/01/2021	MERRILL LYNCH		7,782,840	7,800,000	0
071813-CJ-6	BAXTER INTERNATIONAL INC		11/16/2021	J.P. MORGAN SECURITIES LLC		239,995	240,000	0
071813-CT-4	BAXTER INTERNATIONAL INC		11/16/2021	J.P. MORGAN SECURITIES LLC		335,000	335,000	0
075887-CJ-6	BECTON DICKINSON AND CO		12/13/2021	MORGAN STANLEY & CO. LLC		4,461,697	4,295,000	6,322
07876A-AA-1	BELLEMEADE RE LT 21-2A M1A		06/11/2021	J.P. MORGAN SECURITIES LLC		3,500,000	3,500,000	0
08180E-BL-7	BENEFIT STREET PARTNERS CLO LT 13-IIIA A		04/20/2021	NATIXIS PARIS		1,350,000	1,350,000	596
08181V-AN-5	BENEFIT STREET PARTNERS CLO LT 18-16A A1		05/24/2021	J.P. MORGAN SECURITIES LLC		15,300,000	15,300,000	0
08181V-AS-4	BENEFIT STREET PARTNERS CLO LT 18-16A BR		05/24/2021	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000	0
08182R-AC-7	BENEFIT STREET PARTNERS CLO LT 19-19A B		06/09/2021	CITIGROUP GLOBAL MARKETS INC.		251,625	250,000	864
09261H-AJ-6	BLACKSTONE PRIVATE CRE		11/15/2021	WELLS FARGO SECURITIES LLC		5,802,715	5,820,000	0
095796-AH-1	BLUE RACER MID LLC/FINAN		03/24/2021	VARIOUS		108,878	101,000	1,977
09626Y-AN-0	BLUEMOUNTAIN CLO LTD 13-2A A1R		04/08/2021	DEUTSCHE BANK SECURITIES INC.		1,471,328	1,470,578	4,583
09626Y-AS-9	BLUEMOUNTAIN CLO LTD 13-2A BR		06/10/2021	MERRILL LYNCH		6,006,000	6,000,000	15,756
09629P-AE-6	BLUEMOUNTAIN CLO LTD 18-22A B		01/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,501,100	5,500,000	23,351
09630P-AA-1	BLUEMOUNTAIN CLO LTD 21-28A A		05/06/2021	CITIGROUP GLOBAL MARKETS INC.		2,313,068	2,305,000	5,739
09739D-AD-2	BOISE CASCADE COMPANY		03/30/2021	CITIGROUP GLOBAL MARKETS INC.		978,513	910,000	7,705
09857L-AR-9	BOOKING HOLDINGS INC		07/07/2021	SUSQUEHANNA		3,462,397	2,870,000	31,710
102291-AH-4	BOWDOIN COLLEGE		11/16/2021	BARCLAYS CAPITAL INC.		750,000	750,000	0
10569T-AC-2	BRAVO RESIDENTIAL FUNDING TRUS 21-NQM1 A		06/04/2021	BARCLAYS CAPITAL INC.		1,999,973	2,000,000	2,960
110122-CM-8	BRISTOL-MYERS SQUIBB CO		11/16/2021	MORGAN STANLEY & CO. LLC		5,241,200	5,000,000	45,111
11135F-BC-4	BROADCOM INC		02/25/2021	GOLDMAN SACHS & CO. LLC		659,295	585,000	10,387
11135F-BE-0	BROADCOM INC		01/04/2021	SMBC NIKKO SECURITIES AMERICA INC.		234,396	235,000	0
11284D-AC-9	BROOKFIELD PPTY REIT INC		11/17/2021	VARIOUS		1,599,431	1,604,000	703
12189L-BC-4	BURLINGTN NORTH SANTA FE		04/12/2021	U.S. BANCORP INVESTMENTS INC.		3,954,425	3,450,000	46,187
12189L-BG-5	BURLINGTN NORTH SANTA FE		03/31/2021	GOLDMAN SACHS & CO. LLC		3,227,456	3,200,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12429T-AE-4	MAUSER PACKAGING SOLUT		12/08/2021	VARIOUS		1,096,046	1,111,000	12,113
12434C-AA-2	BX TRUST 21-SDMF A		09/17/2021	MORGAN STANLEY & CO. LLC		996,986	1,000,000	0
12481H-AU-9	CBAM CLO MANAGEMENT 17-3A CR		06/30/2021	MITSUBISHI UFJ SECURITIES		675,000	675,000	0
12482J-AC-4	CBAM CLO MANAGEMENT 18-7A B1		06/18/2021	MORGAN STANLEY & CO. LLC		2,500,750	2,500,000	7,824
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1		03/10/2021	GOLDMAN SACHS & CO. LLC		5,249,001	5,250,000	0
12530M-AG-0	CF HIPPOLYTA ISSUER LLC 21-1A B1		03/10/2021	GOLDMAN SACHS & CO. LLC		3,249,879	3,250,000	0
12547D-AA-4	CIFC FUNDING LTD 21-4A A		05/18/2021	RBC CAPITAL MARKETS LLC		4,500,000	4,500,000	0
12547D-AC-0	CIFC FUNDING LTD 21-4A B		05/18/2021	RBC CAPITAL MARKETS LLC		7,750,000	7,750,000	0
12548M-BG-9	CIFC FUNDING LTD 15-1A BRR		04/01/2021	J.P. MORGAN SECURITIES LLC		598,350	600,000	2,035
12549B-BA-5	CIFC FUNDING LTD 13-2A A2L2		04/13/2021	J.P. MORGAN SECURITIES LLC		15,000,000	15,000,000	0
12551R-AA-6	CIFC FUNDING LTD 18-1A A		05/12/2021	SG AMERICAS SECURITIES LLC		14,710,290	14,700,000	12,145
12552M-AC-2	CIFC FUNDING LTD 13-3RA A1		02/11/2021	MERRILL LYNCH		1,500,900	1,500,000	1,098
12552M-AG-3	CIFC FUNDING LTD 13-3RA B		06/24/2021	BROWNSTONE INVESTMENT GROUP LLC		1,346,625	1,350,000	4,786
12553D-AQ-0	CIFC FUNDING LTD 19-1A DR		04/01/2021	MORGAN STANLEY & CO. LLC		1,687,500	1,687,500	0
12566B-AA-4	CIM RETAIL PORTFOLIO TRUST 21-RETL A		07/23/2021	J.P. MORGAN SECURITIES LLC		1,000,000	1,000,000	0
12597Y-AA-7	CP ATLAS BUYER INC		11/01/2021	VARIOUS		1,242,158	1,211,000	19,987
126307-BH-9	CSC HOLDINGS LLC		04/29/2021	J.P. MORGAN SECURITIES LLC		405,000	405,000	0
12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST 19-ICE4 A		11/04/2021	MORGAN STANLEY & CO. LLC		7,363,450	7,360,000	5,251
126650-DH-0	CVS HEALTH CORP		12/01/2021	VARIOUS		837,493	765,000	8,010
126650-DR-8	CVS HEALTH CORP		08/09/2021	BARCLAYS CAPITAL INC.		4,928,702	4,960,000	0
13596Z-3Y-9	CANADIAN IMPERIAL BANK		01/21/2021	CIBC WORLD MARKETS CORP.		1,533,885	1,384,822	7,512
13607H-VV-1	CANADIAN IMPERIAL BANK		08/20/2021	TD SECURITIES (USA) LLC		313,448	316,531	581
136375-CS-9	CANADIAN NATL RAILWAY		01/21/2021	TD SECURITIES (USA) LLC		889,452	791,327	11,057
13876R-AE-4	CANYON CAPITAL CLO LTD 20-3A B		03/16/2021	J.P. MORGAN SECURITIES LLC		3,275,723	3,270,000	11,188
13887T-AJ-6	CANYON CAPITAL CLO LTD 19-1A A1R		06/11/2021	BARCLAYS CAPITAL INC.		4,200,000	4,200,000	0
13887T-AN-7	CANYON CAPITAL CLO LTD 19-1A BR		06/11/2021	BARCLAYS CAPITAL INC.		550,000	550,000	0
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN		04/07/2021	TRUIST SECURITIES INC.		312,360	304,000	2,888
14311D-BQ-8	CARLYLE GLOBAL MARKET STRATEGI 15-1A BR3		05/07/2021	MORGAN STANLEY & CO. LLC		20,500,000	20,500,000	0
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI 17-3A A1A		02/19/2021	MORGAN STANLEY & CO. LLC		5,250,000	5,250,000	0
14314F-AQ-1	CARLYLE GLOBAL MARKET STRATEGI 17-3A A2R		02/19/2021	MORGAN STANLEY & CO. LLC		5,250,000	5,250,000	0
149123-CK-5	CATERPILLAR INC		04/08/2021	CITIGROUP GLOBAL MARKETS INC.		3,906,520	4,000,000	6,333
14987V-AE-9	CBAM CLO MANAGEMENT 19-9A B2		04/12/2021	NATIXIS PARIS		1,300,520	1,300,000	6,882
15032T-BL-9	CEDAR FUNDING LTD 13-1A D1RR		03/24/2021	JEFFERIES LLC		1,350,000	1,350,000	0
15033L-AS-1	CEDAR FUNDING LTD 19-11A A2R		05/12/2021	JEFFERIES LLC		2,650,000	2,650,000	0
156504-AM-4	CENTURY COMMUNITIES		08/03/2021	BOFA SECURITIES INC.		1,128,000	1,128,000	0
15678#-AM-7	CERNER CORP		03/11/2021	METLIFE		5,400,000	5,400,000	0
16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC		05/18/2021	BOFA SECURITIES INC.		3,300,000	3,300,000	0
163851-AF-5	CHEMOURS CO		03/19/2021	VARIOUS		295,548	285,000	3,309
163851-AH-1	CHEMOURS CO		08/04/2021	CITIGROUP GLOBAL MARKETS INC.		940,000	940,000	0
16411Q-AG-6	CHENIERE ENERGY PARTNERS		02/19/2021	VARIOUS		642,750	600,000	10,650
166756-AX-4	CHEVRON USA INC		03/24/2021	BARCLAYS CAPITAL INC.		2,231,580	1,950,000	36,628
172967-MX-6	CITIGROUP INC		04/27/2021	CITIGROUP GLOBAL MARKETS INC.		240,000	240,000	0
172967-MY-4	CITIGROUP INC		10/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,045,300	5,000,000	56,200
172967-NA-5	CITIGROUP INC		11/23/2021	MORGAN STANLEY & CO. LLC		1,466,760	1,500,000	10,173
17302W-AB-4	CITGO HOLDING INC		12/09/2021	JEFFERIES LLC		598,764	606,000	17,378
17328F-AA-3	CITIGROUP COMMERCIAL MORTGAGE 19-GC41 D		08/05/2021	CITIGROUP GLOBAL MARKETS INC.		983,588	1,012,500	675
19424W-AB-3	COLLEGE AVE STUDENT LOANS 21-C A2		11/16/2021	BARCLAYS CAPITAL INC.		541,684	542,000	0
19425A-AA-2	COLLEGE AVE STUDENT LOANS 21-B A1		06/23/2021	BARCLAYS CAPITAL INC.		440,000	440,000	0
19425A-AB-0	COLLEGE AVE STUDENT LOANS 21-B A2		06/23/2021	BARCLAYS CAPITAL INC.		319,991	320,000	0
20030N-BH-3	COMCAST CORP		04/05/2021	CITIGROUP GLOBAL MARKETS INC.		3,727,424	3,200,000	30,978
20030N-BS-9	COMCAST CORP		12/01/2021	MORGAN STANLEY & CO. LLC		425,832	400,000	3,220
20030N-BU-4	COMCAST CORP		03/24/2021	JANE STREET FINANCIAL LIMITED		2,267,078	2,200,000	14,752
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A		03/10/2021	GOLDMAN SACHS & CO. LLC		4,748,889	4,750,000	0
20338Q-AA-1	COMMSCOPE FINANCE LLC		12/06/2021	VARIOUS		570,400	578,000	12,100
20903X-AH-6	CONSOLIDATED COMMUNICATI		03/24/2021	VARIOUS		599,000	600,000	444
22822V-AB-7	CROWN CASTLE INTL CORP		03/10/2021	VARIOUS		263,534	234,000	781
22822V-AV-3	CROWN CASTLE INTL CORP		02/08/2021	CITIGROUP GLOBAL MARKETS INC.		368,838	370,000	0
22822V-AW-1	CROWN CASTLE INTL CORP		02/08/2021	CITIGROUP GLOBAL MARKETS INC.		2,030,738	2,040,000	0
22846F-AC-2	CROWN POINT CLO LTD 21-10A A		05/27/2021	CREDIT SUISSE SECURITIES (USA) LLC		18,977,200	19,000,000	0
228701-AF-5	CROWNROCK LP/CROWNROCK F		01/29/2021	VARIOUS		299,625	293,000	3,885
233046-AQ-4	DB MASTER FINANCE LLC 21-1A A2II		10/15/2021	BARCLAYS CAPITAL INC.		4,000,000	4,000,000	0
233046-AS-0	DB MASTER FINANCE LLC 21-1A A23		10/15/2021	BARCLAYS CAPITAL INC.		3,000,000	3,000,000	0
23338V-AC-0	DTE ELECTRIC CO		03/11/2021	MORGAN STANLEY & CO. LLC		1,056,705	975,000	1,280
235825-AG-1	DANA INC		03/30/2021	VARIOUS		408,311	382,000	4,625
235851-AW-2	DANAHER CORP		12/01/2021	MERRILL LYNCH		1,113,235	1,120,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
24380L-AC-7	DEER CREEK CLO LTD 17-1A A		01/21/2021	MORGAN STANLEY & CO. LLC		1,626,625	1,625,000	317
25277L-AA-4	DIAMOND SPORTS GR/DIAMON		07/13/2021	VARIOUS		617,805	814,000	17,914
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL 21-1A A2I		04/08/2021	GUGGENHEIM SECURITIES LLC		3,000,000	3,000,000	0
25763#-AJ-9	DONALDSON CO INC		05/05/2021	WELLS FARGO SECURITIES LLC		6,000,000	6,000,000	0
26113*-AA-7	DYAL CAPITAL PARTNERS IV LP SER B		02/05/2021	DIRECT		590,625	590,625	0
26113@-AA-5	DYAL CAPITAL PARTNERS IV LP		02/05/2021	DIRECT		1,096,875	1,096,875	0
26179*-AA-8	DREXEL UNIVERSITY		06/08/2021	METLIFE		5,151,000	5,100,000	0
26252V-AS-0	DRYDEN SENIOR LOAN FUND 20-77A AR		05/14/2021	BNP PARIBAS		2,500,000	2,500,000	0
26441C-BH-7	DUKE ENERGY CORP		12/20/2021	MILLENNIUM ADVISORS LLC		2,742,273	2,750,000	3,930
26442C-BB-9	DUKE ENERGY CAROLINAS		12/28/2021	VARIOUS		7,708,696	7,500,000	37,025
26863L-AA-2	ELP 2021-ELP 21-ELP A		11/01/2021	CITIGROUP GLOBAL MARKETS INC.		6,793,311	6,820,000	0
26884A-BN-2	ERP OPERATING LP		08/03/2021	CITIGROUP GLOBAL MARKETS INC.		4,974,700	5,000,000	0
278865-BL-3	ECOLAB INC		12/06/2021	J.P. MORGAN SECURITIES LLC		1,999,400	2,000,000	0
278865-BM-1	ECOLAB INC		12/06/2021	J.P. MORGAN SECURITIES LLC		2,998,860	3,000,000	0
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO 21-A A		03/01/2021	ROYAL BANK OF CANADA		1,618,214	1,620,000	0
28416L-AA-0	ELARA HGV TIMESHARE ISSUER 21-A A		10/13/2021	BOFA SECURITIES INC.		4,249,073	4,250,000	0
29364G-AP-8	ENTERGY CORP		03/02/2021	CITIGROUP GLOBAL MARKETS INC.		2,758,761	2,780,000	0
29379V-BQ-5	ENTERPRISE PRODUCTS OPER		03/19/2021	BARCLAYS CAPITAL INC.		1,948,260	1,870,000	8,389
29379V-CB-7	ENTERPRISE PRODUCTS OPER		09/07/2021	CITIGROUP GLOBAL MARKETS INC.		391,722	395,000	0
31428X-CE-4	FEDEX CORP		04/20/2021	WELLS FARGO SECURITIES LLC		1,992,080	2,000,000	0
31430W-FL-3	FED CAISSES DESJARDINS		08/20/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		306,341	316,531	318
31572L-AC-0	ELLINGTON FINANCIAL MORTGAGE T 21-2 A3		06/04/2021	NOMURA SECURITIES INTERNATIONAL INC.		1,999,976	2,000,000	2,869
33767W-AA-1	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 A		06/29/2021	MORGAN STANLEY & CO. LLC		1,749,990	1,750,000	0
33767W-AC-7	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 B		06/29/2021	MORGAN STANLEY & CO. LLC		10,499,600	10,500,000	0
33767W-AE-3	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 C		06/29/2021	MORGAN STANLEY & CO. LLC		6,699,680	6,700,000	0
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5		06/11/2021	BOFA SECURITIES INC.		3,332,266	3,250,000	5,417
33883P-AC-1	FLATIRON CLO LTD 21-1A A1		05/20/2021	CREDIT SUISSE SECURITIES (USA) LLC		15,000,000	15,000,000	0
35671D-BJ-3	FREEPORT-MCMORAN INC		03/25/2021	ROYAL BANK OF CANADA		271,688	225,000	4,556
36264Y-AA-8	GS MORTGAGE SECURITIES TRUST 21-ROSS A		05/14/2021	GOLDMAN SACHS & CO. LLC		980,000	980,000	0
36265A-AA-9	GS MORTGAGE SECURITIES TRUST 21-DM A		12/07/2021	GOLDMAN SACHS & CO. LLC		1,495,266	1,500,000	0
36318W-AK-6	GALAXY CLO LTD 13-15A ARR		06/02/2021	RBC CAPITAL MARKETS LLC		4,750,000	4,750,000	10,042
36318W-AL-4	GALAXY CLO LTD 13-15A BRR		06/02/2021	RBC CAPITAL MARKETS LLC		5,000,000	5,000,000	13,626
369550-BG-2	GENERAL DYNAMICS CORP		11/08/2021	BARCLAYS CAPITAL INC.		3,505,223	3,250,000	55,295
369604-BH-5	GENERAL ELECTRIC CO		03/19/2021	GOLDMAN SACHS & CO. LLC		3,584,945	3,250,000	4,875
37045X-CK-0	GENERAL MOTORS FINL CO		02/25/2021	DEUTSCHE BANK SECURITIES INC.		487,683	440,000	7,550
37045X-DD-5	GENERAL MOTORS FINL CO		01/05/2021	DEUTSCHE BANK SECURITIES INC.		459,112	460,000	0
37045X-DE-3	GENERAL MOTORS FINL CO		01/05/2021	DEUTSCHE BANK SECURITIES INC.		1,405,000	1,405,000	0
37045X-DP-8	GENERAL MOTORS FINL CO		10/12/2021	J.P. MORGAN SECURITIES LLC		1,556,100	1,560,000	0
37148J-AA-1	GENERATE CLO LTD -6A A1R		11/23/2021	GOLDMAN SACHS & CO. LLC		6,950,000	6,950,000	0
378272-BG-2	GLENCORE FUNDING LLC		09/15/2021	CITIGROUP GLOBAL MARKETS INC.		992,741	995,000	0
37940X-AG-7	GLOBAL PAYMENTS INC		11/16/2021	MERRILL LYNCH		104,901	105,000	0
38016L-AC-9	GO DADDY OPCO/FINCO		11/03/2021	GOLDMAN SACHS & CO. LLC		607,813	625,000	3,889
38141G-XS-8	GOLDMAN SACHS GROUP INC		02/10/2021	GOLDMAN SACHS & CO. LLC		280,000	280,000	0
38141G-XT-6	GOLDMAN SACHS GROUP INC		03/03/2021	VARIOUS		506,751	514,363	198
38141G-YM-0	GOLDMAN SACHS GROUP INC		10/18/2021	GOLDMAN SACHS & CO. LLC		50,000	50,000	0
38141G-YN-8	GOLDMAN SACHS GROUP INC		10/18/2021	GOLDMAN SACHS & CO. LLC		1,195,000	1,195,000	0
38237H-AA-5	GOODLEAP SUSTAINABLE HOME IMPR 21-5CS A		10/21/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,093,542	3,094,000	0
389286-AA-3	GRAY ESCROW II INC		10/26/2021	WELLS FARGO SECURITIES LLC		541,000	541,000	0
389375-AL-0	GRAY TELEVISION INC		10/27/2021	VARIOUS		436,376	446,000	745
39143G-AD-2	GREAT WST PTRLM/GRT FNCE		09/07/2021	VARIOUS		620,055	644,000	2,643
402562-AA-0	GULF STREAM MERIDIAN 1 LTD 21-4A A1		04/29/2021	BARCLAYS CAPITAL INC.		8,210,000	8,210,000	0
40256L-AC-4	GULF STREAM MERIDIAN 5 LTD 21-5A A2		05/27/2021	NATIXIS PARIS		4,000,000	4,000,000	0
404030-AJ-7	H&E EQUIPMENT SERVICES		07/13/2021	VARIOUS		510,118	514,000	1,439
404119-CB-3	HCA INC		06/21/2021	MERRILL LYNCH		5,139,227	5,165,000	0
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A		05/06/2021	GOLDMAN SACHS & CO. LLC		6,750,000	6,750,000	0
406248-BC-3	HALLMARK CARDS INC		06/04/2021	BOFA SECURITIES INC.		4,500,000	4,500,000	0
418751-AD-5	HAT HOLDINGS I LLC/HAT		03/24/2021	VARIOUS		884,516	894,000	1,770
433248-AA-5	HINES GLOBAL REAL ESTATE HOLDINGS		06/23/2021	GOLDMAN SACHS & CO. LLC		4,100,000	4,100,000	0
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		07/09/2021	CITIGROUP GLOBAL MARKETS INC.		1,749,985	1,750,000	0
437300-AC-0	HOME PARTNERS OF AMERICA TRUST 21-1 B		07/09/2021	CITIGROUP GLOBAL MARKETS INC.		249,995	250,000	0
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST 21-2 B		10/27/2021	BOFA SECURITIES INC.		6,999,931	7,000,000	0
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST 21-2 C		10/27/2021	BOFA SECURITIES INC.		4,249,941	4,250,000	0
438516-CB-0	HONEYWELL INTERNATIONAL		11/05/2021	WELLS FARGO SECURITIES LLC		6,821,078	6,750,000	39,994
438516-CF-1	HONEYWELL INTERNATIONAL		09/14/2021	CITIGROUP GLOBAL MARKETS INC.		248,295	250,000	365
443510-AK-8	HUBBELL INC		03/03/2021	J.P. MORGAN SECURITIES LLC		866,216	870,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44810Z-CC-2	HYDRO ONE INC		01/21/2021	BMO NESBITT BURNS		626,761	593,495	5,268
44810Z-CF-5	HYDRO ONE INC		08/16/2021	VARIOUS		755,035	791,327	1,516
44914@-AF-8	HYPERTHERM INC		12/21/2021	CHARTWELL FINANCIAL ADVISORY INC		2,800,000	2,800,000	0
45074J-AA-2	ITT HOLDINGS LLC		07/09/2021	JEFFERIES LLC		1,284,920	1,276,000	343
45167R-AH-7	IDEX CORP		05/17/2021	J.P. MORGAN SECURITIES LLC		714,113	715,000	0
459200-KB-6	IBM CORP		03/24/2021	MORGAN STANLEY & CO. LLC		2,840,350	2,500,000	37,753
460690-BT-6	INTERPUBLIC GROUP COS		02/23/2021	CITIGROUP GLOBAL MARKETS INC.		3,134,725	3,140,000	0
46188B-AA-0	INVITATION HOMES OP		08/03/2021	J.P. MORGAN SECURITIES LLC		885,564	900,000	0
46647P-AY-2	JPMORGAN CHASE & CO		05/03/2021	WELLS FARGO SECURITIES LLC		3,252,180	3,000,000	50,288
46647P-BL-9	JPMORGAN CHASE & CO		03/10/2021	J.P. MORGAN SECURITIES LLC		1,576,009	1,564,000	15,339
46647P-CM-6	JPMORGAN CHASE & CO		08/03/2021	J.P. MORGAN SECURITIES LLC		400,000	400,000	0
46647P-CP-9	JPMORGAN CHASE & CO		11/05/2021	J.P. MORGAN SECURITIES LLC		4,934,450	5,000,000	9,596
46647P-CT-1	JPMORGAN CHASE & CO		12/07/2021	J.P. MORGAN SECURITIES LLC		200,000	200,000	0
46654E-AA-9	JP MORGAN CHASE COMMERCIAL MOR 21-NYAH A		10/21/2021	J.P. MORGAN SECURITIES LLC		2,164,575	2,170,000	0
476681-AB-7	JERSEY MIKES FUNDING LLC 21-1A A2I		12/03/2021	GUGGENHEIM SECURITIES LLC		6,750,000	6,750,000	0
478115-AE-8	JOHNS HOPKINS UNIVERSITY		05/05/2021	VARIOUS		4,953,080	5,000,000	29,580
48124B-AG-0	JPMORGAN CHASE & CO		08/16/2021	VARIOUS		652,955	648,888	3,429
48268@-AM-6	KPMG LLP		09/15/2021	METLIFE		5,001,223	4,700,000	43,992
48268@-AN-4	KPMG LLP		09/15/2021	METLIFE		7,626,252	7,100,000	69,943
48268@-AP-9	KPMG LLP		09/15/2021	METLIFE		1,071,670	1,000,000	10,053
48661C-AA-0	KAYNE CLO 20-7A A1		05/10/2021	BNP PARIBAS		995,460	991,000	880
49456B-AT-8	KINDER MORGAN INC		02/08/2021	TD SECURITIES (USA) LLC		763,042	765,000	0
50067P-AA-7	KORN/FERRY INTERNATIONAL		07/14/2021	VARIOUS		470,168	451,000	1,781
50076X-AC-5	KRATON POLYMERS LLC/CAP		04/09/2021	BARCLAYS CAPITAL INC.		46,920	46,000	608
50190E-AA-2	LCM INVESTMENTS HOLDINGS		11/03/2021	BOFA SECURITIES INC.		901,268	882,000	13,715
50212Y-AC-8	LPL HOLDINGS INC		02/22/2021	VARIOUS		62,250	60,000	763
50212Y-AF-1	LPL HOLDINGS INC		05/10/2021	J.P. MORGAN SECURITIES LLC		202,000	202,000	0
502431-AN-9	L3HARRIS TECH INC		12/03/2021	BNP PARIBAS		887,105	923,000	6,553
505742-AP-1	LADDER CAP FIN LLLP/CORP		08/30/2021	VARIOUS		235,155	231,000	2,073
513272-AD-6	LAMB WESTON HLD		10/19/2021	BOFA SECURITIES INC.		567,000	567,000	0
516806-AF-3	LAREDO PETROLEUM INC		04/06/2021	VARIOUS		463,326	479,000	7,907
521865-BD-6	LEAR CORP		11/04/2021	CITIGROUP GLOBAL MARKETS INC.		549,148	550,000	0
524660-BA-4	LEGGETT & PLATT INC		11/16/2021	J.P. MORGAN SECURITIES LLC		1,575,339	1,580,000	0
529537-AA-0	LEXINGTON REALTY TRUST		08/16/2021	J.P. MORGAN SECURITIES LLC		1,863,479	1,868,000	0
53219L-AS-8	LIFEPOINT HEALTH INC		03/15/2021	VARIOUS		413,763	419,000	1,601
536797-AF-0	LITHIA MOTORS INC		04/06/2021	VARIOUS		407,371	383,000	1,757
539481-AN-1	LOBLAW COS LTD		08/16/2021	RBC CAPITAL MARKETS		199,819	197,832	1,281
540543-AA-3	LOGAN CLO I LTD 21-1A A		04/30/2021	BARCLAYS CAPITAL INC.		7,100,000	7,100,000	0
54303P-BA-2	LONGFELLOW PLACE CLO LTD 13-1A BR3		04/08/2021	CITIGROUP GLOBAL MARKETS INC.		3,110,000	3,110,000	0
548661-DZ-7	LOWES COS INC		03/10/2021	MORGAN STANLEY & CO. LLC		3,983,398	4,250,000	49,583
55818K-AX-9	MADISON PARK FUNDING LTD 13-11A BR2		03/04/2021	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	0
55818M-BC-0	MADISON PARK FUNDING LTD 14-13A BR2		05/27/2021	BNP PARIBAS		1,950,995	1,950,000	3,936
55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		06/04/2021	MORGAN STANLEY & CO. LLC		10,950,000	10,950,000	0
55820T-AL-2	MADISON PARK FUNDING LTD 17-23A BR		06/01/2021	MORGAN STANLEY & CO. LLC		2,500,000	2,500,000	0
55820Y-AA-5	MADISON PARK FUNDING LTD 18-27A A1A		06/01/2021	BNP PARIBAS		2,001,000	2,000,000	2,978
55821C-AA-2	ATRIUM CDO CORP -9A AR2		02/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,750,000	1,750,000	0
55821C-AC-8	ATRIUM CDO CORP -9A BR2		02/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,475,000	2,475,000	0
55821C-AE-4	ATRIUM CDO CORP -9A CR2		02/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		9,000,000	9,000,000	0
56081#-BZ-2	MAJOR LEAGUE BASEBALL TRUST		05/26/2021	STONECASTLE SECURITIES LLC		14,056,824	13,150,000	217,815
565018-DE-5	MANULIFE BANK OF CANADA		01/21/2021	RBC CAPITAL MARKETS		1,622,126	1,582,654	2,022
56844X-BG-3	SIGNAL PEAK CLO LLC 15-1A AR2		05/07/2021	MERRILL LYNCH		1,902,679	1,900,000	1,295
56845A-AW-8	SIGNAL PEAK CLO LLC 16-3A BR2		01/07/2021	RBC CAPITAL MARKETS		1,749,563	1,750,000	6,647
56845N-AC-4	SIGNAL PEAK CLO LLC 20-8A B		03/08/2021	J.P. MORGAN SECURITIES LLC		6,666,625	6,650,000	16,962
56845N-AE-0	SIGNAL PEAK CLO LLC 20-8A C		01/29/2021	J.P. MORGAN SECURITIES LLC		2,026,519	2,025,000	1,626
56847J-AA-5	MARINER FINANCE ISSUANCE TRUST 21-BA A		10/26/2021	WELLS FARGO SECURITIES LLC		3,599,851	3,600,000	0
56848D-AA-7	MARINER FINANCE ISSUANCE TRUST 21-AA A		11/17/2021	VARIOUS		2,482,046	2,485,000	187
58933Y-BC-8	MERCK & CO INC		12/07/2021	BARCLAYS CAPITAL INC.		2,423,982	2,425,000	0
58933Y-BE-4	MERCK & CO INC		12/07/2021	MERRILL LYNCH		2,215,427	2,220,000	0
59001A-BD-3	MERITAGE HOMES CORP		03/31/2021	VARIOUS		543,019	542,000	0
59523U-AU-1	MID-AMERICA APARTMENTS		08/05/2021	J.P. MORGAN SECURITIES LLC		276,046	280,000	0
59590A-AA-7	MIDCAP FINANCIAL		07/12/2021	VARIOUS		1,056,035	1,053,000	1,212
60081H-A*-9	MILLIKEN & CO		10/06/2021	J.P. MORGAN SECURITIES LLC		1,900,000	1,900,000	0
60081H-A@-7	MILLIKEN & COMPANY		10/06/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0
60855R-AJ-9	MOLINA HEALTHCARE INC		04/12/2021	VARIOUS		262,273	253,000	3,659
615369-AV-7	MOODYS CORPORATION		08/10/2021	MERRILL LYNCH		1,109,133	1,135,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
617446-8U-6	MORGAN STANLEY		09/28/2021	MORGAN STANLEY & CO. LLC		9,027,585	9,500,000	23,048
61747Y-EG-6	MORGAN STANLEY		10/14/2021	MORGAN STANLEY & CO. LLC		350,000	350,000	0
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY & CO. LLC		845,000	845,000	0
61772B-AB-9	MORGAN STANLEY		04/19/2021	MORGAN STANLEY & CO. LLC		730,000	730,000	0
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	MERRILL LYNCH		2,735,000	2,735,000	0
62482B-AA-0	MOZART DEBT MERGER SUB		09/30/2021	J.P. MORGAN SECURITIES LLC		185,000	185,000	0
62482B-AB-8	MOZART DEBT MERGER SUB		09/30/2021	GOLDMAN SACHS & CO. LLC		616,000	616,000	0
62848F-AE-2	MYERS PARK CLO LTD 18-1A B1		06/10/2021	MERRILL LYNCH		1,000,500	1,000,000	2,831
628957-AG-7	NAV CANADA		01/21/2021	LAURENTIAN BANK SECURITIES INC		619,609	593,495	1,912
62913T-AJ-1	NGL ENRGY PART LP/FIN CO		11/16/2021	VARIOUS		322,153	340,000	6,221
62913T-AM-4	NGL ENRGY PART LP/FIN CO		01/11/2021	BOFA SECURITIES INC.		464,750	650,000	14,598
62922L-AA-6	NGL ENRGY OP/FIN CORP		01/25/2021	J.P. MORGAN SECURITIES LLC		476,000	476,000	0
62928C-AA-0	NGPL PIPECO LLC		05/03/2021	WELLS FARGO SECURITIES LLC		429,678	430,000	0
629377-CC-4	NRG ENERGY INC		01/20/2021	BOFA SECURITIES INC.		321,013	305,000	393
629377-CR-1	NRG ENERGY INC		11/04/2021	VARIOUS		1,085,873	1,094,000	10,029
629377-CS-9	NRG ENERGY INC		09/09/2021	DEUTSCHE BANK SECURITIES INC.		131,788	130,000	280
63306A-GJ-9	NATIONAL BANK OF CANADA		01/21/2021	TD SECURITIES (USA) LLC		1,618,739	1,582,654	13,232
63861C-AC-3	NATIONSTAR MTG HLD INC		07/22/2021	VARIOUS		211,320	207,000	4,890
63941F-AC-0	NAVIENT STUDENT LOAN TRUST 20-A A2B		04/16/2021	GOLDMAN SACHS & CO. LLC		3,278,438	3,250,000	458
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A		01/19/2021	BARCLAYS CAPITAL INC.		3,909,432	3,910,000	0
63942C-AA-0	NAVIENT STUDENT LOAN TRUST 21-DA A		05/14/2021	CREDIT SUISSE SECURITIES (USA) LLC		11,000,000	11,000,000	0
63942E-AA-6	NAVIENT STUDENT LOAN TRUST 21-EA A		07/19/2021	J.P. MORGAN SECURITIES LLC		8,998,024	9,000,000	0
63942G-AA-1	NAVIENT STUDENT LOAN TRUST 21-FA A		09/21/2021	BARCLAYS CAPITAL INC.		3,639,333	3,640,000	0
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		11/17/2021	VARIOUS		5,371,884	5,380,000	0
63942L-AA-0	NAVIENT STUDENT LOAN TRUST 21-BA A		03/16/2021	RBC CAPITAL MARKETS		14,399,561	14,400,000	0
64016N-AA-5	NEIGHBORLY ISSUER LLC 21-1A A2		02/24/2021	DIRECT		3,375,000	3,375,000	0
64034Q-AB-4	NELNET STUDENT LOAN TRUST 21-BA AFX		06/25/2021	MERRILL LYNCH		7,083,660	7,085,000	0
64034Y-AB-7	NELNET STUDENT LOAN TRUST 21-DA AFX		10/21/2021	MIZUHO SECURITIES USA LLC		7,249,452	7,250,000	0
64035D-AA-4	NELNET STUDENT LOAN TRUST 21-A A1		05/13/2021	MERRILL LYNCH		9,240,999	9,250,000	0
64035D-AC-0	NELNET STUDENT LOAN TRUST 21-A A2		05/13/2021	MERRILL LYNCH		4,805,000	4,805,000	0
64035D-AD-8	NELNET STUDENT LOAN TRUST 21-A APT2		05/13/2021	MERRILL LYNCH		9,642,696	9,654,000	0
64035G-AA-7	NELNET STUDENT LOAN TRUST 21-CA AFL		08/12/2021	GOLDMAN SACHS & CO. LLC		3,370,000	3,370,000	0
64035G-AB-5	NELNET STUDENT LOAN TRUST 21-CA AFX		08/12/2021	GOLDMAN SACHS & CO. LLC		3,988,798	3,990,000	0
641062-AU-8	NESTLE HOLDINGS INC		09/07/2021	J.P. MORGAN SECURITIES LLC		2,500,000	2,500,000	0
64130T-BA-2	NEUBERGER BERMAN CLO LTD 15-20A ARR		04/30/2021	MORGAN STANLEY & CO. LLC		3,425,000	3,425,000	0
64131Q-AL-4	NEUBERGER BERMAN CLO LTD 17-26A BR		10/22/2021	WELLS FARGO SECURITIES LLC		3,500,000	3,500,000	0
64352V-FX-4	NEW CENTURY HOME EQUITY LOAN T 04-2 A2		03/17/2021	BOFA SECURITIES INC.		167,547	169,399	89
643821-AB-7	NEW ECONOMY ASSETS PHASE 1 ISS 21-1 B1		10/25/2021	GOLDMAN SACHS & CO. LLC		4,471,960	4,500,000	0
644393-AB-6	NEW FORTRESS ENERGY INC		10/08/2021	VARIOUS		759,830	757,000	7,482
651639-AZ-9	NEWMONT CORP		12/06/2021	J.P. MORGAN SECURITIES LLC		1,458,511	1,460,000	0
65339K-BY-5	NEXTERA ENERGY CAPITAL		12/08/2021	CREDIT SUISSE SECURITIES (USA) LLC		314,783	315,000	0
65339K-BZ-2	NEXTERA ENERGY CAPITAL		12/08/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,359,619	1,360,000	0
65342R-AE-0	NFP CORP		09/22/2021	BOFA SECURITIES INC.		689,185	679,000	4,689
65357L-AJ-4	NIAGARA PARK CLO LTD 19-1A AR		06/11/2021	BNP PARIBAS SECURITIES CORP.		3,550,000	3,550,000	0
654740-BS-7	NISSAN MOTOR ACCEPTANCE		03/04/2021	MERRILL LYNCH		519,506	520,000	0
654740-BT-5	NISSAN MOTOR ACCEPTANCE		03/04/2021	MERRILL LYNCH		3,233,577	3,235,000	0
666807-BN-1	NORTHROP GRUMMAN CORP		03/11/2021	GOLDMAN SACHS & CO. LLC		458,507	425,000	2,302
666807-BP-6	NORTHROP GRUMMAN CORP		04/06/2021	CITIGROUP GLOBAL MARKETS INC.		2,263,040	2,000,000	38,733
66982F-AB-5	AMSR TRUST 21-SFR4 B		11/10/2021	MORGAN STANLEY & CO. LLC		1,499,991	1,500,000	0
66988A-AG-9	NOVANT HEALTH INC		04/08/2021	J.P. MORGAN SECURITIES LLC		750,000	750,000	0
67097L-AH-9	OCP CLO LTD 17-13A A1AR		08/19/2021	CREDIT SUISSE SECURITIES (USA) LLC		250,000	250,000	0
67102Q-BF-4	OHA CREDIT PARTNERS LTD 12-7A D1R3		02/18/2021	ARES		1,350,000	1,350,000	0
67102S-AN-4	OCP CLO LTD 14-5A A2R		03/03/2021	J.P. MORGAN SECURITIES LLC		7,753,488	7,750,000	13,214
67115L-AA-2	OAK HILL CREDIT PARTNERS 21-16A A		08/18/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
67578J-AA-7	OCTAGON INVESTMENT PARTNERS 51 21-1A A		04/16/2021	RBC CAPITAL MARKETS		4,570,000	4,570,000	0
67590E-AS-3	OCTAGON INVESTMENT PARTNERS XV 13-1A A2R		04/22/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,151,505	2,150,000	644
67590G-BG-3	OCTAGON INVESTMENT PARTNERS XV 13-1A A1R		06/07/2021	ROBERT W. BAIRD & CO. INCORPORATED		1,251,063	1,250,000	1,796
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20		06/18/2021	WELLS FARGO SECURITIES LLC		3,782,227	3,750,000	7,031
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1		07/09/2021	WELLS FARGO SECURITIES LLC		2,033,125	2,000,000	3,056
67707C-AW-8	OAK HILL CREDIT PARTNERS 14-10RA D1R		03/17/2021	BOFA SECURITIES INC.		1,350,000	1,350,000	0
67707E-AU-8	OAK HILL CREDIT PARTNERS 19-2A AR		04/14/2021	J.P. MORGAN SECURITIES LLC		10,200,000	10,200,000	0
677415-CT-6	OHIO POWER COMPANY		04/14/2021	WELLS FARGO SECURITIES LLC		5,088,911	5,305,000	17,875
677415-CU-3	OHIO POWER COMPANY		09/09/2021	MUFG SECURITIES AMERICAS INC.		2,084,965	2,095,000	0
67777J-AL-2	OHIOHEALTH CORP		10/19/2021	BARCLAYS CAPITAL INC.		2,000,000	2,000,000	0
681919-BD-7	OMNICOM GROUP INC		04/28/2021	CITIGROUP GLOBAL MARKETS INC.		1,696,991	1,700,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68235P-AJ-7	ONE GAS INC		03/08/2021	MERRILL LYNCH		614,816	615,000	0
682687-AA-6	ONEMAIN DIRECT AUTO RECEIVABLE 21-1A A		10/07/2021	CITIGROUP GLOBAL MARKETS INC.		11,998,615	12,000,000	0
682687-AB-4	ONEMAIN DIRECT AUTO RECEIVABLE 21-1A B		10/07/2021	CITIGROUP GLOBAL MARKETS INC.		3,998,657	4,000,000	0
682687-AC-2	ONEMAIN DIRECT AUTO RECEIVABLE 21-1A C		10/07/2021	CITIGROUP GLOBAL MARKETS INC.		2,749,734	2,750,000	0
682691-AC-4	ONEMAIN FINANCE CORP		08/04/2021	GOLDMAN SACHS & CO. LLC		414,000	414,000	0
68269B-AA-6	ONEMAIN FINANCIAL ISSUANCE TRU 19-2A A		09/24/2021	CITIGROUP GLOBAL MARKETS INC.		1,665,186	1,555,000	1,899
68269M-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1		11/10/2021	VARIOUS		18,540,139	18,550,000	17
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A2		05/17/2021	BARCLAYS CAPITAL INC.		14,340,000	14,340,000	0
68269M-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A B		05/17/2021	BARCLAYS CAPITAL INC.		4,747,423	4,750,000	0
68269M-AD-6	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A C		05/17/2021	BARCLAYS CAPITAL INC.		2,249,090	2,250,000	0
683720-AA-4	OPEN TEXT CORP		04/13/2021	VARIOUS		173,478	170,000	1,093
68389X-BV-6	ORACLE CORP		12/15/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,286,376	1,248,000	7,772
68389X-BX-2	ORACLE CORP		03/10/2021	MORGAN STANLEY & CO. LLC		1,636,176	1,600,000	25,760
68389X-CA-1	ORACLE CORP		03/22/2021	WELLS FARGO SECURITIES LLC		1,242,821	1,245,000	0
68389X-CC-7	ORACLE CORP		12/01/2021	VARIOUS		1,281,023	1,285,000	2,493
69121K-AG-9	OWL ROCK CAPITAL CORP		08/10/2021	MERRILL LYNCH		2,842,127	2,845,000	14,996
69335P-ED-3	PFS FINANCING CORP 21-B A		06/08/2021	CITIGROUP GLOBAL MARKETS INC.		1,199,859	1,200,000	0
693475-BB-0	PNC FINANCIAL SERVICES		08/10/2021	PNC CAPITAL MARKETS LLC		11,727,793	11,750,000	0
695114-CY-2	PACIFICORP		07/07/2021	MUFG SECURITIES AMERICAS INC.		84,348	85,000	0
695156-AW-9	PACKAGING CORP OF AMERIC		09/07/2021	WELLS FARGO SECURITIES LLC		532,181	535,000	0
69689A-BJ-8	PALMER SQUARE CLO LTD 15-1A A1A4		05/24/2021	J.P. MORGAN SECURITIES LLC		7,235,000	7,235,000	0
70339P-AA-7	PATTERN ENERGY OP LP/PAT		09/14/2021	VARIOUS		829,318	803,000	6,972
70715X-AA-4	PENINSULA PACIFIC ENTERT		04/09/2021	CREDIT SUISSE SECURITIES (USA) LLC		103,390	98,000	4,096
709599-BL-7	PENSKE TRUCK LEASING/PTL		02/25/2021	MUFG SECURITIES AMERICAS INC.		277,444	280,000	1,167
717081-FB-4	PFIZER INC		08/16/2021	MORGAN STANLEY & CO. LLC		2,740,733	2,750,000	0
73939V-AA-2	POWERTEAM SERVICES LLC		03/01/2021	UBS SECURITIES LLC		159,855	143,047	4,953
74170*-BM-0	PRIME PROPERTY FUND LLC		08/05/2021	J.P. MORGAN SECURITIES LLC		9,700,000	9,700,000	0
74333Q-AC-9	PROGRESS RESIDENTIAL TRUST 21-SFR9 B		10/14/2021	RBC CAPITAL MARKETS LLC		8,999,496	9,000,000	0
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A		08/18/2021	GOLDMAN SACHS & CO. LLC		15,999,240	16,000,000	0
74333T-AC-3	PROGRESS RESIDENTIAL TRUST 21-SFR8 B		08/18/2021	GOLDMAN SACHS & CO. LLC		6,749,848	6,750,000	0
74456Q-CH-7	PUBLIC SERVICE ELECTRIC		08/17/2021	MUFG SECURITIES AMERICAS INC.		3,242,070	3,250,000	0
74986@-BE-0	RREEF AMERICA REIT II INC		08/18/2021	WELLS FARGO SECURITIES LLC		8,900,000	8,900,000	0
75513E-CL-3	RAYTHEON TECH CORP		12/02/2021	VARIOUS		2,935,925	2,960,000	12,721
756109-AX-2	REALTY INCOME CORP		07/07/2021	VARIOUS		4,200,582	3,880,000	43,276
756109-AZ-7	REALTY INCOME CORP		08/02/2021	TRUIST SECURITIES INC.		2,232,765	2,250,000	6,516
75888A-BE-5	REGATTA VII FUNDING LTD 16-1A A1R2		05/28/2021	NOMURA SECURITIES INTERNATIONAL INC.		6,000,000	6,000,000	0
75888K-AA-2	REGATTA VIII FUNDING LTD 17-1A A		01/22/2021	BNP PARIBAS		2,212,984	2,210,000	633
760759-AX-8	REPUBLIC SERVICES INC		12/07/2021	GOLDMAN SACHS & CO. LLC		534,471	573,000	2,631
760759-AY-6	REPUBLIC SERVICES INC		12/02/2021	JANE STREET FINANCIAL LIMITED		340,109	350,000	179
771196-BW-1	ROCHE HOLDINGS INC		12/06/2021	DEUTSCHE BANK SECURITIES INC.		6,870,000	6,870,000	0
77289K-AA-3	ROCKCLIFF ENERGY II LLC		11/02/2021	ROYAL BANK OF CANADA		546,325	536,000	1,352
77587A-AC-0	ROMARK CLO LTD 18-1A A1		06/15/2021	GOLDMAN SACHS & CO. LLC		742,213	742,213	1,457
780086-RQ-9	ROYAL BANK OF CANADA		01/21/2021	TD SECURITIES (USA) LLC		1,688,692	1,582,654	18,271
78108Y-AL-6	RR 1 LTD 17-1A A1AB		05/21/2021	GREENSLEDGE		4,750,000	4,750,000	0
78349A-A*-4	RWJ BARNABAS HEALTH INC		11/03/2021	METLIFE		7,404,036	6,700,000	102,257
78433B-AB-4	SCIH SALT HOLDINGS INC		09/28/2021	VARIOUS		923,206	930,000	3,703
78448Y-AB-7	SMB PRIVATE EDUCATION LOAN TRU 21-A A2A1		02/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		11,180,470	11,290,000	0
78448Y-AM-3	SMB PRIVATE EDUCATION LOAN TRU 21-A APL		02/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,931,995	4,950,000	0
78449R-AA-3	SLG OFFICE TRUST 21-OVA A		06/15/2021	WELLS FARGO SECURITIES LLC		7,745,594	7,520,000	12,421
78471R-AD-8	SRS DISTRIBUTION INC		11/08/2021	BARCLAYS CAPITAL INC.		484,000	484,000	0
78472U-AA-6	SREIT TRUST 21-MFP A		11/16/2021	CITIGROUP GLOBAL MARKETS INC.		4,672,490	4,700,000	0
808625-AA-5	SCIENCE APPLICATIONS INT		02/18/2021	CITIGROUP GLOBAL MARKETS INC.		418,895	398,000	7,599
81105D-AA-3	SCRIPPS ESCROW II INC		08/30/2021	VARIOUS		858,978	859,000	5,567
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		06/21/2021	WELLS FARGO SECURITIES LLC		5,556,719	5,500,000	10,694
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		06/21/2021	WELLS FARGO SECURITIES LLC		2,508,594	2,500,000	4,861
817826-AG-5	7-ELEVEN INC		01/27/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,859,008	2,870,000	0
82666T-AE-9	SIGNAL PEAK CLO LLC 14-1A BR3		04/05/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0
82666T-AJ-8	SIGNAL PEAK CLO LLC 14-1A DR3		04/05/2021	J.P. MORGAN SECURITIES LLC		1,350,000	1,350,000	0
82873M-AA-1	SIMMONS FOOD INC/SIMMONS		08/10/2021	VARIOUS		1,674,715	1,661,000	19,355
82967N-BG-2	SIRIUS XM RADIO INC		02/10/2021	ARES		409,793	390,000	1,832
83208A-AA-1	SMB PRIVATE EDUCATION LOAN TRU 21-C APT1		05/25/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,679,073	4,680,000	1,084
83208A-AD-5	SMB PRIVATE EDUCATION LOAN TRU 21-C A2		05/25/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,970,000	3,970,000	0
83405N-AA-4	SOCIAL PROFESSIONAL LOAN PROGR 21-B AFX		09/23/2021	DEUTSCHE BANK SECURITIES INC.		1,709,785	1,710,000	0
83405Y-AA-0	SOCIAL PROFESSIONAL LOAN PROGR 21-A AFX		06/18/2021	J.P. MORGAN SECURITIES LLC		1,179,740	1,180,000	0
83546D-AQ-1	SONIC CAPITAL LLC 21-1A A2II		07/29/2021	BARCLAYS CAPITAL INC.		4,250,000	4,250,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
83614V-AJ-4	SOUND POINT CLO LTD 21-1A D		04/01/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,687,500	1,687,500	0
83615C-AA-4	SOUND POINT CLO LTD 20-3A A1		05/25/2021	CITIGROUP GLOBAL MARKETS INC.		2,532,828	2,525,000	16,147
842400-GU-1	SOUTHERN CAL EDISON		01/05/2021	WELLS FARGO SECURITIES LLC		1,566,429	1,510,000	3,492
845467-AT-6	SOUTHWESTERN ENERGY CO		12/08/2021	J.P. MORGAN SECURITIES LLC		385,000	385,000	0
846031-AS-1	SOUTHWICK PARK CLO LTD 19-4A CR		11/16/2021	BOFA SECURITIES INC.		2,025,000	2,025,000	0
84749A-AA-5	SPECIALTY BUILDING PRODU		01/11/2021	BOFA SECURITIES INC.		40,560	39,000	760
85236K-AE-2	STACK INFRASTRUCTURE ISSUER LL 21-1A A2		03/12/2021	GUGGENHEIM SECURITIES LLC		17,500,000	17,500,000	0
85434V-AB-4	STANFORD HEALTH CARE		10/20/2021	ROBERT W. BAIRD & CO. INCORPORATED		2,172,580	2,000,000	12,321
85434V-AC-2	STANFORD HEALTH CARE		04/21/2021	GOLDMAN SACHS & CO. LLC		2,750,000	2,750,000	0
857477-BQ-5	STATE STREET CORP		11/15/2021	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	0
86614W-AE-6	SUMMIT MID HLDS LLC / FI		11/12/2021	VARIOUS		726,955	734,000	403
86787E-BC-0	TRUIST BANK		11/22/2021	TRUIST SECURITIES INC.		524,565	500,000	2,356
87157D-AG-4	SYNAPTICS INC		03/09/2021	WELLS FARGO SECURITIES LLC		768,000	768,000	0
87165V-AF-6	SYMPHONY CLO LTD 15-16A AR		06/24/2021	RBC CAPITAL MARKETS		1,500,900	1,500,000	4,112
87166B-AA-0	SYNEOS HEALTH INC		08/31/2021	VARIOUS		177,975	179,000	784
87246M-AS-1	TICP CLO LTD 16-6A AR2		02/08/2021	MERRILL LYNCH		8,000,000	8,000,000	0
87248W-AQ-1	TICP CLO LTD 17-8A BR		10/29/2021	MIZUHO SECURITIES USA LLC		1,012,500	1,012,500	0
87249A-AC-9	TICP CLO LTD 17-9A B		06/18/2021	MORGAN STANLEY & CO. LLC		500,300	500,000	1,565
87250F-AN-0	TICP CLO LTD 18-12A BR		08/05/2021	CITIGROUP GLOBAL MARKETS INC.		1,130,000	1,130,000	0
87264A-CM-5	T-MOBILE USA INC		08/10/2021	DEUTSCHE BANK SECURITIES INC.		1,833,128	1,835,000	0
87264A-CP-8	T-MOBILE USA INC		12/01/2021	BARCLAYS CAPITAL INC.		1,031,792	1,035,000	0
87267H-AA-5	TPGI TRUST 21-DGWD A		05/27/2021	GOLDMAN SACHS & CO. LLC		5,800,000	5,800,000	0
87342R-AH-7	TACO BELL FUNDING LLC 21-1A A2II		08/11/2021	BARCLAYS CAPITAL INC.		7,250,000	7,250,000	0
87470L-AJ-0	TALLGRASS NRG PRTNR/FIN		03/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		47,099	47,000	580
87470L-AK-7	TALLGRASS NRG PRTNR/FIN		08/11/2021	MITSUBISHI UFJ SECURITIES		350,000	350,000	0
875127-BJ-0	TAMPA ELECTRIC CO		03/15/2021	WELLS FARGO SECURITIES LLC		778,261	780,000	0
88047P-AA-2	TEAM HEALTH HOLDINGS INC		10/01/2021	VARIOUS		834,058	871,000	16,443
883556-CK-6	THERMO FISHER SCIENTIFIC		08/09/2021	MORGAN STANLEY & CO. LLC		119,942	120,000	0
883556-CL-4	THERMO FISHER SCIENTIFIC		08/09/2021	CITIGROUP GLOBAL MARKETS INC.		1,136,511	1,150,000	0
88579Y-BB-6	3M COMPANY		11/16/2021	BARCLAYS CAPITAL INC.		788,085	750,000	6,365
89117F-A3-3	TORONTO-DOMINION BANK		08/16/2021	TD SECURITIES (USA) LLC		400,712	395,664	3,353
89117F-VY-2	TORONTO-DOMINION BANK		01/21/2021	SCOTIA CAPITAL INC		1,650,202	1,582,654	11,289
89353Z-CH-9	TRANSCANADA PIPELINES		08/16/2021	RBC CAPITAL MARKETS		408,537	395,664	2,265
89531F-AL-1	TRESTLES CLO LTD 17-1A A1R		02/26/2021	NATIXIS PARIS		1,500,000	1,500,000	0
89614Y-AB-2	TRICON RESIDENTIAL 21-SFR1 B		11/04/2021	BOFA SECURITIES INC.		1,499,992	1,500,000	0
89624C-AE-2	TRIMARAN ADVISORS CAVU 2019-1 19-1A B		03/15/2021	J.P. MORGAN SECURITIES LLC		1,259,163	1,250,000	4,713
89641Q-AE-0	TRINITAS CLO LTD 20-14A B		01/21/2021	RAYMOND JAMES & ASSOCIATES INC.		6,467,863	6,450,000	13,860
897051-AC-2	TRONOX INC		06/25/2021	VARIOUS		734,846	732,000	1,486
899043-AC-7	TUFTS UNIVERSITY		04/22/2021	BARCLAYS CAPITAL INC.		3,500,000	3,500,000	0
901109-AF-5	TUTOR PERINI CORP		09/08/2021	VARIOUS		727,598	705,000	16,587
90473L-AA-0	UNIFRAX ESCROW ISS CORP		09/15/2021	J.P. MORGAN SECURITIES LLC		377,000	377,000	0
90473L-AC-6	UNIFRAX ESCROW ISS CORP		09/15/2021	J.P. MORGAN SECURITIES LLC		573,290	566,000	0
90932L-AG-2	UNITED AIRLINES INC		04/14/2021	BARCLAYS CAPITAL INC.		335,000	335,000	0
90932L-AH-0	UNITED AIRLINES INC		04/14/2021	BARCLAYS CAPITAL INC.		335,000	335,000	0
913017-CH-0	UNITED TECHNOLOGIES CORP		12/03/2021	MORGAN STANLEY & CO. LLC		419,080	400,000	1,060
91862@-AA-2	VC 3 LS 2021 LP		10/01/2021	DIRECT		6,750,000	6,750,000	0
92212K-AD-8	VANTAGE DATA CENTERS LLC 21-1A A2		10/27/2021	GUGGENHEIM SECURITIES LLC		9,250,000	9,250,000	0
92343V-CQ-5	VERIZON COMMUNICATIONS		07/07/2021	JANE STREET FINANCIAL LIMITED		3,969,405	3,300,000	27,427
92343V-FG-4	VERIZON COMMUNICATIONS		08/16/2021	SCOTIA CAPITAL INC		404,569	395,664	2,560
92343V-GB-4	VERIZON COMMUNICATIONS		03/11/2021	J.P. MORGAN SECURITIES LLC		2,462,759	2,485,000	0
92343V-GG-3	VERIZON COMMUNICATIONS		12/01/2021	DEUTSCHE BANK SECURITIES INC.		248,345	250,000	735
92343V-GH-1	VERIZON COMMUNICATIONS		12/28/2021	MERRILL LYNCH		2,209,746	2,200,000	12,577
92343V-GK-4	VERIZON COMMUNICATIONS		03/11/2021	MORGAN STANLEY & CO. LLC		3,747,825	3,750,000	0
92343V-GL-2	VERIZON COMMUNICATIONS		09/01/2021	MORGAN STANLEY & CO. LLC		1,037,483	1,040,000	0
92747#-AA-9	GSAM VINTAGE VIII SE		12/10/2021	DIRECT		675,000	675,000	0
927804-FZ-2	VIRGINIA ELEC & POWER CO		03/10/2021	GOLDMAN SACHS & CO. LLC		2,470,515	2,210,000	37,558
928563-AK-1	VMWARE INC		07/20/2021	J.P. MORGAN SECURITIES LLC		84,559	85,000	0
92914X-AL-3	VOYA CLO LTD 15-2A AR		06/07/2021	BNP PARIBAS		4,839,440	4,835,040	7,214
92916G-BE-3	VOYA CLO LTD 12-4A A1R3		08/18/2021	MIZUHO SECURITIES USA LLC		2,500,000	2,500,000	0
92916G-BG-8	VOYA CLO LTD 12-4A BR3		08/18/2021	MIZUHO SECURITIES USA LLC		700,000	700,000	0
92916Q-AC-6	VOYA CLO 2017-4 LTD 17-4A B		04/01/2021	NOMURA SECURITIES INTERNATIONAL INC.		749,625	750,000	2,854
92917A-AC-0	VOYA CLO LTD 18-1A A2		06/07/2021	JANNEY MONTGOMERY SCOTT LLC		496,625	500,000	1,055
92918F-AJ-3	VOYA CLO LTD 19-3A CR		11/12/2021	GREENSLEDGE		2,025,000	2,025,000	0
92936U-AJ-8	WP CAREY INC		10/05/2021	J.P. MORGAN SECURITIES LLC		1,995,817	2,015,000	0
93401*-AA-8	WARBURG PINCUS LLC		09/17/2021	GOLDMAN SACHS & CO. LLC		9,000,000	9,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94950G-AQ-0	WELLFLEET CLO LTD 17-1A BR		03/04/2021	NOMURA SECURITIES INTERNATIONAL INC.		2,025,000	2,025,000	0
94950N-AS-1	WELLFLEET CLO LTD 19-1A BR		11/10/2021	CITIGROUP GLOBAL MARKETS INC.		1,687,500	1,687,500	0
95000U-2C-6	WELLS FARGO & COMPANY		11/22/2021	WELLS FARGO SECURITIES LLC		3,430,765	3,250,000	40,625
95040Q-AM-6	WELLTOWER INC		03/16/2021	J.P. MORGAN SECURITIES LLC		2,716,869	2,730,000	0
95058X-AL-2	WENDYS FUNDING LLC 21-1A A2II		06/15/2021	GUGGENHEIM SECURITIES LLC		9,000,000	9,000,000	0
960413-AY-8	WESTLAKE CHEMICAL CORP		08/05/2021	DEUTSCHE BANK SECURITIES INC.		1,327,480	1,355,000	0
97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2		07/20/2021	BNP PARIBAS SECURITIES CORP.		9,000,000	9,000,000	1,364
97314J-AA-3	WIND RIVER CLO LTD 19-3A AR		09/10/2021	BNP PARIBAS SECURITIES CORP.		11,800,000	11,800,000	29,639
97315T-AG-7	WIND RIVER CLO LTD 17-1A CR		03/18/2021	BARCLAYS CAPITAL INC.		1,350,000	1,350,000	0
97573*-AA-1	WINSUPPLY INC		06/29/2021	METLIFE		5,900,000	5,900,000	0
98459H-AA-0	YALE-NEW HAVEN HLTH SRVC		04/30/2021	JEFFERIES LLC		1,783,400	2,000,000	17,056
AM0886-71-4	AMERICAN HONDA FINANCE		01/08/2021	J.P. MORGAN SECURITIES LLC		364,009	329,730	2,621
AN2901-26-1	BANK OF AMERICA CORP		01/08/2021	VARIOUS		1,199,896	1,023,300	13,537
AN5498-15-8	GOLDMAN SACHS GROUP INC		01/08/2021	J.P. MORGAN SECURITIES LLC		1,072,947	966,450	9,468
AP6908-58-0	PROCTER & GAMBLE CO/THE		01/08/2021	MERRILL LYNCH		136,096	113,700	331
AR7769-98-7	GOLDMAN SACHS GROUP INC		01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		13,773	11,370	198
AS9592-33-6	JPMORGAN CHASE & CO		01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		137,824	113,700	1,298
AT7200-16-1	PROLOGIS EURO FINANCE		01/08/2021	BARCLAYS CAPITAL INC.		278,644	227,400	88
AT7436-53-4	GOLDMAN SACHS GROUP INC		04/23/2021	BNP PARIBAS		510,357	432,060	4,458
AX4522-59-2	JPMORGAN CHASE & CO		01/08/2021	UBS SECURITIES LLC		258,081	227,400	2,240
BM0149-87-2	BANK OF AMERICA CORP		06/24/2021	SOCIETE GENERALE PARIS		601,619	579,870	2,671
BM0594-14-3	MORGAN STANLEY		04/23/2021	BARCLAYS CAPITAL INC.		767,391	716,310	1,549
BN6710-28-7	GOLDMAN SACHS GROUP INC		09/29/2021	J.P. MORGAN SECURITIES LLC		697,948	693,570	1,197
B03322-59-7	COCA-COLA CO/THE		03/01/2021	BARCLAYS CAPITAL INC.		896,886	852,750	0
B03322-60-5	COCA-COLA CO/THE		03/01/2021	BARCLAYS CAPITAL INC.		244,636	233,085	0
B03322-66-2	COCA-COLA CO/THE		11/30/2021	MERRILL LYNCH		291,354	295,620	2,164
B03833-40-3	BOOKING HOLDINGS INC		03/03/2021	BNP PARIBAS		506,524	477,540	0
B03833-41-1	BOOKING HOLDINGS INC		04/19/2021	BARCLAYS CAPITAL INC.		961,573	898,230	573
B05826-77-7	BANK OF AMERICA CORP		05/06/2021	MIZUHO INTERNATIONAL PLC_LONDON		864,762	818,640	809
B06058-71-9	GOLDMAN SACHS GROUP INC		03/16/2021	GOLDMAN SACHS INTERNATIONAL		3,510,496	3,437,128	0
BP1529-87-7	FEDEX CORP		04/20/2021	ING Bank N.V. - Amsterdam		653,496	619,665	0
BP1531-59-2	JPMORGAN CHASE & CO		06/30/2021	VARIOUS		6,550,515	6,360,040	4,076
BP3039-30-5	TOYOTA MOTOR CREDIT CORP		04/28/2021	BNP PARIBAS SECURITIES CORP.		1,203,635	1,137,000	0
BP5739-66-2	AMERICAN TOWER CORP		05/18/2021	BOFA SECURITIES INC.		303,141	284,250	0
BP7726-29-5	BANK OF AMERICA CORP		05/25/2021	MERRILL LYNCH		5,137,539	4,912,116	0
BP9968-74-7	NESTLE HOLDINGS INC		06/09/2021	RBC EUROPE LIMITED_LONDON		3,899,149	3,748,364	0
BQ0197-25-2	GOLDMAN SACHS GROUP INC		06/10/2021	GOLDMAN SACHS INTERNATIONAL		2,337,026	2,239,546	0
BQ0443-62-3	BANK OF NOVA SCOTIA		06/14/2021	THE BANK OF NOVA SCOTIA (SCOTIABANK)		3,880,607	3,592,746	0
BQ0885-68-2	CANADIAN IMPERIAL BANK		06/16/2021	ROYAL BANK OF SCOTLAND		2,890,314	2,699,634	0
BQ4010-26-1	REALTY INCOME CORP		08/16/2021	RBC EUROPE LIMITED_LONDON		3,542,866	3,450,660	3,919
BR2434-38-8	GENERAL MOTORS FINL CO		08/31/2021	BARCLAYS CAPITAL INC.		741,106	730,728	0
BR3374-98-9	ELI LILLY & CO		11/30/2021	GOLDMAN SACHS INTERNATIONAL		215,558	227,400	675
BR5791-69-3	CANADIAN IMPERIAL BANK		09/22/2021	VARIOUS		432,105	438,164	0
BR9645-83-8	AMERICAN HONDA FINANCE		11/18/2021	GOLDMAN SACHS INTERNATIONAL		1,891,805	1,894,480	2,640
BS1705-20-8	BANK OF NOVA SCOTIA		10/27/2021	ROYAL BANK OF SCOTLAND		2,826,876	2,794,358	0
BS2715-98-2	COLGATE-PALMOLIVE CO		11/03/2021	CITIGROUP GLOBAL MARKETS INC.		548,358	540,075	0
EC9723-91-6	CITIGROUP INC		05/28/2021	BNP PARIBAS		1,148,739	920,176	1,634
EH9746-19-7	WAL-MART STORES INC		07/23/2021	MORGAN STANLEY & CO. LLC		1,227,904	852,750	36,435
JK2862-91-6	IBM CORP		01/08/2021	JANE STREET FINANCIAL LIMITED		138,061	113,700	1,822
JK8319-61-4	WELLS FARGO & COMPANY		01/08/2021	COMMONWEALTH BANK OF AUSTRALIA		130,494	113,700	359
LW0922-34-1	JOHNSON & JOHNSON		01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		150,262	113,700	1,309
LW9531-71-3	GOLDMAN SACHS GROUP INC		01/08/2021	UBS SECURITIES LLC		172,055	147,810	1,195
QZ9464-28-5	GOLDMAN SACHS GROUP INC		01/08/2021	CITIGROUP GLOBAL MARKETS INC.		63,568	56,850	536
QZ9792-49-5	MORGAN STANLEY		01/08/2021	BNP PARIBAS		131,403	113,700	354
ZP8703-75-0	IBM CORP		01/08/2021	MARKETAXESS		249,699	227,400	673
ZP9018-09-1	COMCAST CORP		01/08/2021	MERRILL LYNCH		423,184	386,580	674
ZP9018-11-7	COMCAST CORP		01/08/2021	MARKETAXESS		134,104	113,700	1,365
ZR3437-76-4	GENERAL MOTORS FINL CO		06/30/2021	UBS SECURITIES LLC		1,947,474	1,826,820	36,305
ZR8867-94-0	CITIGROUP INC		01/08/2021	MARKETAXESS		236,063	216,030	305
ZS2148-35-2	TORONTO-DOMINION BANK		01/08/2021	UBS SECURITIES LLC		583,712	534,390	1,546
0778FP-AF-6	BELL CANADA	A	03/12/2021	BMO CAPITAL MARKETS CORP.		1,864,914	1,870,000	0
0778FP-AH-2	BELL CANADA	A	08/09/2021	TD SECURITIES (USA) LLC		379,852	380,000	0
13645R-BD-5	CANADIAN PACIFIC RAILWAY	A	11/17/2021	GOLDMAN SACHS & CO. LLC		1,997,360	2,000,000	0
13645R-BE-3	CANADIAN PACIFIC RAILWAY	A	11/17/2021	GOLDMAN SACHS & CO. LLC		2,096,892	2,100,000	0
13645R-BF-0	CANADIAN PACIFIC RAILWAY	A	11/17/2021	GOLDMAN SACHS & CO. LLC		1,999,300	2,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	01/22/2021	DEUTSCHE BANK SECURITIES INC.		408,500	400,000	6,333
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	07/29/2021	VARIOUS		430,995	432,000	6,077
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	08/03/2021	BARCLAYS CAPITAL INC.		410,000	410,000	0
87952V-AM-8	TELESAT CANADA/TELESAT L	A	08/12/2021	WELLS FARGO SECURITIES LLC		39,354	42,000	918
87952V-AR-7	TELESAT CANADA/TELESAT L	A	09/07/2021	VARIOUS		259,255	273,000	4,798
89114Q-CK-2	TORONTO-DOMINION BANK	A	08/24/2021	TD SECURITIES (USA) LLC		991,950	1,000,000	3,438
AN9424-82-0	TENNET HOLDING BV	B	07/23/2021	BOFA SECURITIES INC.		1,033,776	909,600	1,100
A00661-84-0	BP CAPITAL MARKETS PLC	B	09/21/2021	CITIGROUP GLOBAL MARKETS INC.		973,342	864,120	3,557
A01139-36-6	DAIMLER AG	B	09/20/2021	VARIOUS		406,837	329,730	1,129
A04773-41-9	UNILEVER NV	B	01/08/2021	GOLDMAN SACHS INTERNATIONAL		136,894	113,700	759
A00768-10-3	BNP PARIBAS	B	01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		402,182	341,100	3,525
A02190-20-7	ING GROEP NV	B	01/08/2021	BARCLAYS CAPITAL INC.		133,286	113,700	5
AT1554-70-4	DE VOLKSBANK NV	B	01/08/2021	MERRILL LYNCH		1,501,861	1,364,400	6,055
AT2167-27-4	INFORMA PLC	B	11/17/2021	BNP PARIBAS		1,738,760	1,664,436	19,458
AU2695-14-9	SIEMENS FINANCIERINGSMAT	B	01/08/2021	GOLDMAN SACHS INTERNATIONAL		97,608	79,590	412
AU2710-20-3	HSBC FRANCE	B	01/08/2021	COMMERZBANK LONDON		135,186	113,700	598
AU5732-15-4	VINCI SA	B	01/08/2021	VARIOUS		570,498	454,800	2,531
AU9045-32-2	VOLKSWAGEN FIN SERV AG	B	01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		136,120	113,700	663
AV6705-74-4	APRR SA	B	01/08/2021	GOLDMAN SACHS INTERNATIONAL		276,926	227,400	3,535
AW7475-15-4	BNP PARIBAS	B	05/28/2021	BNP PARIBAS		1,828,477	1,596,776	20,125
AX0035-84-7	BMW FINANCE NV	B	01/08/2021	MARKETAXESS		137,123	113,700	1,708
AX3085-38-5	SIEMENS FINANCIERINGSMAT	B	01/08/2021	HSBC BANK PLC		110,623	90,960	1,065
AX4989-03-1	MEDTRONIC GLOBAL HLDINGS	B	01/08/2021	MERRILL LYNCH		154,620	113,700	2,342
AZ2975-96-1	ENEXIS HOLDING NV	B	07/21/2021	UBS SECURITIES LLC		868,699	795,900	356
AZ3212-64-6	PROLOGIS INTL FUND II	B	01/08/2021	BARCLAYS CAPITAL INC.		339,238	295,620	1,424
AZ3212-94-3	MEDTRONIC GLOBAL HLDINGS	B	01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		132,611	113,700	649
AZ3212-96-8	MEDTRONIC GLOBAL HLDINGS	B	11/04/2021	CITIGROUP GLOBAL MARKETS INC.		123,160	113,700	715
AZ3421-57-7	MOTABILITY OPERATIONS GR	B	01/08/2021	VARIOUS		1,545,977	1,409,880	140
AZ7848-92-4	QIC SHOPPING CENTRE FUND	B	04/08/2021	CITIGROUP GLOBAL MARKETS INC.		3,105,924	2,905,200	9,459
AZ9070-32-9	DAIMLER AG	B	07/30/2021	VARIOUS		266,795	238,770	2,766
BG0394-77-8	BNP PARIBAS	B	01/08/2021	CREDIT SUISSE FIRST BOSTON		123,719	113,700	547
BG1858-86-2	BPCE SA	B	06/30/2021	GOLDMAN SACHS INTERNATIONAL		1,686,508	1,623,840	11,942
BJ4675-56-4	DAIMLER AG	B	07/30/2021	VARIOUS		423,225	341,100	1,691
BJ5706-51-7	RICHEMONT INTERNATIONAL	B	05/06/2021	GOLDMAN SACHS INTERNATIONAL		592,543	511,650	8,436
BK2029-07-6	BAT INTL FINANCE PLC	B	05/05/2021	GOLDMAN SACHS INTERNATIONAL		1,577,783	1,542,648	30,781
BK5395-27-6	NATIONWIDE BLDG SOCIETY	B	01/08/2021	VARIOUS		2,204,840	2,023,860	2,592
BM3254-50-5	HSBC HOLDINGS PLC	B	03/11/2021	RBC EUROPE LIMITED_LONDON		361,223	341,100	925
BM3267-07-7	HSBC HOLDINGS PLC	B	03/24/2021	VARIOUS		1,450,392	1,375,770	1,277
BM8822-89-2	CREDIT AGRICOLE SA	B	01/08/2021	BARCLAYS CAPITAL INC.		609,800	568,500	71
BM9414-42-6	NBN CO LTD	B	01/27/2021	DEUTSCHE SECURITIES AUSTRALIA LTD		1,948,279	1,815,750	5,096
BN3323-51-4	SWEDBANK AB	B	06/24/2021	VARIOUS		1,106,262	1,034,670	229
BN4540-97-5	SOCIETE GENERALE	B	01/11/2021	BANCO SANTANDER S.A.		3,368,212	3,383,000	0
BN4843-98-1	BNP PARIBAS	B	09/29/2021	GOLDMAN SACHS INTERNATIONAL		687,724	682,200	2,421
BN6716-40-9	UNITED UTILITIES WAT FIN	B	01/21/2021	J.P. MORGAN SECURITIES LLC		1,493,433	1,481,754	0
B01068-05-1	NATIONWIDE BLDG SOCIETY	B	02/16/2021	CREDIT SUISSE FIRST BOSTON		2,780,600	2,706,400	0
B01286-44-8	ING GROEP NV	B	02/17/2021	ING Bank N.V. - Amsterdam		3,436,536	3,383,000	0
B01568-60-5	CREDIT AGRICOLE SA	B	02/18/2021	UBS SECURITIES LLC		258,250	251,944	0
B04852-19-6	PROLOGIS INTL FUND II	B	03/09/2021	BNP PARIBAS		450,434	432,060	0
B04852-69-1	APT PIPELINES LTD	B	10/13/2021	CITIGROUP GLOBAL MARKETS INC.		983,274	1,014,900	15,016
B05288-41-6	MIRVAC GROUP FINANCE LTD	B	03/11/2021	COMMONWEALTH BANK OF AUSTRALIA		449,086	421,254	0
B05833-60-9	BPCE SA	B	05/28/2021	J.P. MORGAN SECURITIES LLC		1,420,786	1,353,200	2,799
B06325-44-9	HSBC HOLDINGS PLC	B	03/17/2021	HSBC BANK PLC		2,803,180	2,719,932	0
B07978-86-5	UBS AG LONDON	B	03/25/2021	UBS SECURITIES LLC		4,368,068	4,309,942	0
B07978-89-9	UBS AG LONDON	B	07/26/2021	RBC CAPITAL MARKETS LLC		1,201,168	1,137,000	1,924
B08209-38-5	LONDON STOCK EXCHANGE PL	B	03/26/2021	BARCLAYS CAPITAL INC.		2,163,417	2,144,822	0
B08210-09-4	LSEG NETHERLANDS BV	B	03/26/2021	HSBC BANK PLC		546,715	528,705	0
B09710-25-8	MACQUARIE BANK LTD	B	04/07/2021	BNP PARIBAS		2,666,823	2,631,974	0
BP1516-63-5	AUSTRALIAN GAS NETWORKS	B	07/15/2021	VARIOUS		1,542,296	1,452,600	7,050
BP4060-99-5	BARCLAYS PLC	B	05/05/2021	BARCLAYS CAPITAL INC.		546,228	517,335	0
BP4855-77-4	VOLKSWAGEN LEASING GMBH	B	05/11/2021	ING Bank N.V. - Amsterdam		770,372	721,995	0
BP5458-67-7	CREDIT SUISSE AG LONDON	B	05/17/2021	CREDIT SUISSE FIRST BOSTON		569,939	534,390	0
BP5458-69-3	CREDIT SUISSE AG LONDON	B	05/17/2021	CREDIT SUISSE FIRST BOSTON		1,132,485	1,089,326	0
BP5468-30-4	AIR LIQUIDE SA	B	05/19/2021	BNP PARIBAS SECURITIES CORP.		484,778	454,800	0
BP7940-14-4	TENNET HOLDING BV	B	05/26/2021	DEUTSCHE BANK SECURITIES INC.		850,520	795,900	0
BP8798-44-2	SWEDBANK AB	B	06/01/2021	NOMURA INTERNATIONAL PLC		4,786,183	4,580,582	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BP8994-72-8	NESTLE FINANCE INTL LTD	B	06/02/2021	J.P. MORGAN SECURITIES LLC		612,198	568,500	0
BP8994-76-9	NESTLE FINANCE INTL LTD	B	06/02/2021	J.P. MORGAN SECURITIES LLC		1,522,269	1,421,250	0
BP9603-62-5	WESFARMERS LTD	B	07/01/2021	DAIWA CAPITAL MARKETS EUROPE LTD_LONDON		2,272,912	2,178,900	1,882
BP9657-35-7	BANK OF NEW ZEALAND	B	06/08/2021	BNP PARIBAS		894,966	835,695	0
BQ0622-29-1	DE VOLKSBANK NV	B	06/15/2021	MORGAN STANLEY & CO. INTERN.LTD.		723,347	682,200	0
BQ1839-00-1	UBS AG LONDON	B	06/22/2021	UBS SECURITIES LLC		1,189,516	1,137,000	0
BQ2955-73-1	VOLKSWAGEN FIN S	B	06/28/2021	LLOYDS BANK CORPORATE MARKETS PLC		552,166	541,280	0
BQ9087-64-5	BECTON DICKINSON EURO	B	08/10/2021	BARCLAYS CAPITAL INC.		310,580	301,305	0
BR1527-91-9	CREDIT SUISSE AG LONDON	B	08/24/2021	CREDIT SUISSE FIRST BOSTON		670,420	653,775	0
BR1735-56-1	NATIONAL GRID PLC	B	08/25/2021	BNP PARIBAS		363,998	352,470	0
BR1906-09-7	SVENSKA HANDELSBANKEN AB	B	08/26/2021	BNP PARIBAS SECURITIES CORP.		792,337	767,475	0
BR3538-92-2	VOLKSWAGEN FIN SERV NV	B	09/08/2021	BARCLAYS CAPITAL INC.		3,005,716	2,977,040	0
BR4834-96-5	BP CAPITAL MARKETS BV	B	11/30/2021	BARCLAYS CAPITAL INC.		269,290	272,880	787
BR5783-59-1	ING GROEP NV	B	09/22/2021	ING Bank N.V. - Amsterdam		1,276,391	1,250,700	0
BR6010-22-6	MACQUARIE GROUP LTD	B	09/24/2021	BNP PARIBAS		3,212,292	3,207,084	0
BR7982-13-4	VESTEDA FINANCE BV	B	10/07/2021	BNP PARIBAS		273,391	272,880	0
BS1695-60-7	UBS GROUP AG	B	10/27/2021	UBS SECURITIES LLC		765,285	750,420	0
BS1877-42-9	UBS GROUP AG	B	10/28/2021	UBS SECURITIES LLC		3,016,069	2,970,274	0
BS6177-74-2	ELECTRICITE DE FRANCE SA	B	11/23/2021	BNP PARIBAS		330,013	341,100	0
BS6427-42-8	DNB BANK ASA	B	11/24/2021	ROYAL BANK OF SCOTLAND		2,586,152	2,631,974	0
EI8222-53-7	IMPERIAL BRANDS FIN PLC	B	05/05/2021	CITIGROUP GLOBAL MARKETS INC.		1,816,035	1,488,520	50,936
EK1055-13-7	BAT INTL FINANCE PLC	B	01/08/2021	MERRILL LYNCH		779,543	613,980	17,624
JK6713-77-6	CREDIT SUISSE AG LONDON	B	01/08/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		673,834	579,870	7,093
LW0018-39-7	DAIMLER AG	B	07/30/2021	VARIOUS		569,404	500,280	1,653
LW7427-34-4	TOTAL CAPITAL INTL SA	B	01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		389,742	341,100	1,386
QZ0926-98-5	CRED SUIS GP FUN LTD	B	04/26/2021	DEUTSCHE BANK SECURITIES INC.		2,252,524	2,070,396	42,138
QZ2001-82-9	SHELL INTERNATIONAL FIN	B	01/08/2021	JANE STREET FINANCIAL LIMITED		129,478	113,700	377
QZ3311-60-7	UBS GROUP FUNDING SWITZE	B	01/08/2021	JANE STREET FINANCIAL LIMITED		273,476	238,770	1,169
Z03157-22-9	KBC GROUP NV	B	06/24/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		714,999	682,200	713
Z04152-75-7	BPCE SA	B	01/08/2021	GOLDMAN SACHS INTERNATIONAL		124,032	113,700	199
Z05119-99-5	NOVARTIS FINANCE SA	B	10/15/2021	RBC CAPITAL MARKETS LLC		370,902	369,525	0
Z06400-75-8	MEDTRONIC GLOBAL HLDINGS	B	01/08/2021	MORGAN STANLEY & CO. INTERN.LTD.		135,975	113,700	483
ZP3187-56-1	BPCE SA	B	01/08/2021	VARIOUS		372,428	341,100	909
ZP3535-15-7	BANQUE FED CRED MUTUEL	B	06/24/2021	SMBC NIKKO SECURITIES AMERICA INC.		360,899	341,100	1,192
ZP3883-68-0	OP CORPORATE BANK PLC	B	01/08/2021	BNP PARIBAS		250,643	227,400	1,450
ZP6826-41-3	NATIONAL GRID GAS PLC	B	10/27/2021	VARIOUS		6,527,443	6,803,890	34,871
ZP9016-63-2	LVMH MOET HENNESSY VUITT	B	10/27/2021	GOLDMAN SACHS INTERNATIONAL		2,187,126	2,165,120	17,624
Z00116-34-8	DEXUS FINANCE PTY LTD	B	05/12/2021	COMMONWEALTH BANK OF AUSTRALIA		1,539,747	1,452,600	2,843
Z04666-84-3	SHELL INTERNATIONAL FIN	B	07/19/2021	FLOW TRADERS US INSTITUTIONAL TRADING		325,239	318,360	2,020
Z06160-19-1	ABBOTT IRELAND FINANCING	B	01/08/2021	VARIOUS		979,056	886,860	529
ZR5453-62-9	ANZ NEW ZEALAND INTL/LDN	B	11/04/2021	GOLDMAN SACHS INTERNATIONAL		573,379	568,500	309
ZR8273-20-6	CREDIT MUTUEL ARKEA	B	01/08/2021	JANE STREET FINANCIAL LIMITED		376,301	341,100	380
ZS1867-29-1	SIKA CAPITAL BV	B	01/08/2021	DT.GENOSSENSCHAFTS-HYPOTHEKENBANK		129,265	113,700	756
ZS1867-30-9	SIKA CAPITAL BV	B	11/19/2021	MERRILL LYNCH		485,461	454,800	3,860
ZS4387-93-3	BP CAPITAL MARKETS PLC	B	02/17/2021	J.P. MORGAN SECURITIES LLC		128,248	113,700	1,165
ZS8041-72-6	TOTAL CAPITAL INTL SA	B	01/08/2021	BARCLAYS CAPITAL INC.		386,626	341,100	1,580
00253X-AB-7	AMERICAN AIRLINES/AADVAN	D	03/10/2021	GOLDMAN SACHS & CO. LLC		482,000	482,000	0
00774M-AW-5	AERCAP IRELAND CAP/GLOBA	D	10/21/2021	GOLDMAN SACHS & CO. LLC		174,682	175,000	0
02154C-AF-0	ALTICE FINANCING SA	D	03/25/2021	VARIOUS		349,890	355,000	3,250
05583J-AK-8	BPCE SA	D	10/12/2021	MORGAN STANLEY & CO. LLC		250,000	250,000	0
09659W-2P-8	BNP PARIBAS	D	04/12/2021	BNP PARIBAS		1,400,000	1,400,000	0
21039C-AB-0	CONSTELLIUM SE	D	04/13/2021	DEUTSCHE BANK SECURITIES INC.		225,245	227,000	276
22535W-AH-0	CREDIT AGRICOLE SA	D	01/19/2021	CREDIT AGRICOLE SECURITIES		3,385,000	3,385,000	0
225401-AT-5	CREDIT SUISSE GROUP AG	D	01/26/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,815,000	4,815,000	0
225401-AU-2	CREDIT SUISSE GROUP AG	D	05/10/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,075,000	1,075,000	0
22550L-2G-5	CREDIT SUISSE NEW YORK	D	08/02/2021	CREDIT SUISSE SECURITIES (USA) LLC		249,433	250,000	0
25243Y-BA-6	DIAGEO CAPITAL PLC	D	08/26/2021	WELLS FARGO SECURITIES LLC		782,903	750,000	5,578
404280-CT-4	HSBC HOLDINGS PLC	D	05/17/2021	HSBC SECURITIES (USA) INC.		1,835,000	1,835,000	0
404280-CU-1	HSBC HOLDINGS PLC	D	08/10/2021	HSBC SECURITIES (USA) INC.		2,000,000	2,000,000	0
40436K-AC-9	HIGHBRIDGE LOAN MANAGEMENT LTD 6A-2015 A	D	03/11/2021	J.P. MORGAN SECURITIES LLC		5,612,827	5,611,649	7,079
40436X-AC-1	HIGHBRIDGE LOAN MANAGEMENT LTD 3A-2014 A	D	04/14/2021	BARCLAYS CAPITAL INC.		1,000,800	1,000,000	3,392
41984L-AA-5	HAWAIIAN BRAND INTELLECT	D	11/22/2021	VARIOUS		927,577	911,960	1,956
53944Y-AP-8	LLOYDS BANKING GROUP PLC	D	03/04/2021	CITIGROUP GLOBAL MARKETS INC.		5,050,000	5,050,000	0
606822-BZ-6	MITSUBISHI UFJ FIN GRP	D	10/05/2021	MORGAN STANLEY & CO. LLC		200,000	200,000	0
606822-CB-8	MITSUBISHI UFJ FIN GRP	D	10/05/2021	MUFG SECURITIES AMERICAS INC.		480,000	480,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
65559C-AE-1	NORDEA BANK ABP	D	09/23/2021	MERRILL LYNCH		299,640	300,000	0
67091G-AE-3	OCI NV	D	03/09/2021	VARIOUS		455,114	440,000	8,238
67573A-BU-6	OCTAGON INVESTMENT PARTNERS 24 15-1X A2S	D	04/13/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,001,400	2,000,000	8,977
67777L-AD-5	OI EUROPEAN GROUP BV	D	11/08/2021	DEUTSCHE BANK SECURITIES INC.		1,460,000	1,460,000	0
74977R-DL-5	COOPERATIEVE RABOBANK UA	D	12/08/2021	MORGAN STANLEY & CO. LLC		250,000	250,000	0
80281L-AN-5	SANTANDER UK GROUP HLDGS	D	03/08/2021	J.P. MORGAN SECURITIES LLC		310,000	310,000	0
81180W-BE-0	SEAGATE HDD CAYMAN	D	04/12/2021	CITIGROUP GLOBAL MARKETS INC.		481,875	500,000	5,906
82620K-AE-3	SIEMENS FINANCIERINGSMAT	D	08/27/2021	J.P. MORGAN SECURITIES LLC		811,898	750,000	6,297
86563V-AV-1	SUMITOMO MITSUI TR BK LT	D	03/18/2021	GOLDMAN SACHS & CO. LLC		3,124,250	3,125,000	0
874060-AX-4	TAKEDA PHARMACEUTICAL	D	12/03/2021	JEFFERIES LLC		3,589,098	3,665,000	13,983
902613-AE-8	UBS GROUP AG	D	02/02/2021	UBS SECURITIES LLC		1,575,000	1,575,000	0
902613-AH-1	UBS GROUP AG	D	08/03/2021	UBS SECURITIES LLC		210,000	210,000	0
902674-YH-7	UBS AG LONDON	D	05/24/2021	UBS SECURITIES LLC		503,051	505,000	0
902674-YK-0	UBS AG LONDON	D	08/04/2021	VARIOUS		1,999,285	2,000,000	0
9226AP-AA-3	VENATOR FIN SARL/VENATOR	D	11/03/2021	VARIOUS		491,755	509,000	5,546
92770Q-AA-5	DOLYA HOLDCO 18 DAC	D	05/11/2021	VARIOUS		687,277	675,000	10,250
F9621@-AE-2	MERSEN SA	D	05/11/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,670,607,864	1,653,840,873	3,102,914
00132U-AG-9	OSMOSIS DEBT (CULLIGAN) TL B		06/17/2021	MORGAN STANLEY & CO. LLC		1,263,702	1,270,052	0
00132U-AH-7	OSMOSIS DEBT (CULLIGAN) TL DD		06/17/2021	MORGAN STANLEY & CO. LLC		157,963	158,757	0
00169Q-AF-6	AIR (GLOBAL) MEDICAL RESPONSE INC TL B		12/11/2020	MORGAN STANLEY & CO. LLC		0	0	0
00216E-AE-9	TRIDENT TPI HOLDINGS INC TL		07/29/2021	CREDIT SUISSE SECURITIES (USA) LLC		151,422	151,801	0
00216E-AF-6	TRIDENT TPI HOLDINGS INC TL DD		10/08/2021	DIRECT		8,677	8,677	0
00216U-AC-7	ASP UNIFRAX HOLDINGS INC TL B		11/05/2021	MORGAN STANLEY & CO. LLC		473,400	480,000	0
00488P-AP-0	ACRISURE LLC TL B		11/09/2021	J.P. MORGAN SECURITIES LLC		84,071	84,706	0
00866H-AF-2	AHEAD DB HOLDINGS LLC TL B		05/13/2021	ROYAL BANK OF CANADA		243,163	245,000	0
00912Y-AL-6	AIR METHODS (ASP AMC MERGER) TL B		12/07/2021	CITIGROUP GLOBAL MARKETS INC.		41,965	44,000	0
01242H-AM-0	ALBANY MOLECULAR RESEARCH INC TL B		06/07/2021	BARCLAYS CAPITAL INC.		184,671	184,210	0
01881U-AJ-4	ALLIANT HOLDINGS TL B3		10/20/2021	J.P. MORGAN SECURITIES LLC		534,928	535,598	0
03835E-AF-1	APPLOVIN CORP TL B		10/21/2021	J.P. MORGAN SECURITIES LLC		343,840	344,702	0
03835X-AC-6	APTTUS CORP TL		04/28/2021	DEUTSCHE BANK SECURITIES INC.		890,525	895,000	0
03836B-AB-5	AQGEN ASCENSUS INC TL		11/17/2021	VARIOUS		215,721	218,033	0
03836B-AE-9	AQGEN ASCENSUS INC TL 2L		11/17/2021	VARIOUS		506,450	511,167	0
04349H-AK-0	ASCEND LEARNING LLC TL B		11/18/2021	BARCLAYS CAPITAL INC.		567,150	570,000	0
04621H-AS-2	ASSUREDPARTNERS INC TL B		06/29/2021	J.P. MORGAN SECURITIES LLC		145,000	145,000	0
04649V-AX-8	ASURION LLC TL B8		12/18/2020	BOFA SECURITIES INC.		0	0	0
04649V-AZ-3	ASURION LLC TL B3		01/29/2021	BOFA SECURITIES INC.		511,922	511,922	0
04649V-BA-7	ASURION LLC TL B4		07/15/2021	BOFA SECURITIES INC.		613,800	620,000	0
05278H-AB-2	AUTOKINITON US HOLDINGS INC TL B		09/17/2021	CITIGROUP GLOBAL MARKETS INC.		638,860	641,100	0
05549D-AJ-7	AVEANNA HEALTHCARE LLC TL B		06/30/2021	BARCLAYS CAPITAL INC.		445,957	448,198	0
05549D-AK-4	AVEANNA HEALTHCARE LLC TL B DD		06/30/2021	BARCLAYS CAPITAL INC.		103,711	104,232	0
07014Q-AN-1	BASS PRO GROUP LLC TL B		02/26/2021	J.P. MORGAN SECURITIES LLC		1,980,050	1,990,000	0
08511L-AX-6	BERLIN PACKAGING LLC TL B		12/07/2021	GOLDMAN SACHS & CO. LLC		1,307,151	1,319,810	0
12594W-AK-2	CPI HOLDCO LLC TL1		12/01/2020	ARES		392	394	0
12658H-AG-7	CP ATLAS BUYER INC TL B1		09/22/2021	CREDIT SUISSE SECURITIES (USA) LLC		467,650	470,000	0
20600R-AB-8	CONAIR HOLDINGS LLC TL B		05/14/2021	BOFA SECURITIES INC.		487,550	490,000	0
22282G-AC-1	COVANTA HOLDING CORP TL B		11/17/2021	BARCLAYS CAPITAL INC.		209,725	210,251	0
22282G-AD-9	COVANTA HOLDING CORP TL C		11/17/2021	BARCLAYS CAPITAL INC.		15,710	15,749	0
22750J-AD-6	CROSS FINANCIAL CORP TL B		03/12/2021	J.P. MORGAN SECURITIES LLC		41,203	41,255	0
22860E-AE-2	CROWN SUBSEA COMMUNICATIONS TL		04/20/2021	GOLDMAN SACHS & CO. LLC		583,097	588,987	0
23308U-AG-9	DCG ACQUISITION (DUBOIS CHEMICAL) TL		03/17/2021	J.P. MORGAN SECURITIES LLC		115,130	116,000	0
23343F-AB-0	WIRB COPERNICUS GROUP TL B		12/14/2021	BARCLAYS CAPITAL INC.		117,705	118,000	0
24780D-AE-7	DELTA TOPCO INC (INFOBLOX) TL 2L		04/06/2021	MORGAN STANLEY & CO. LLC		235,073	229,000	0
26209H-AC-0	DRIVEN HOLDINGS LLC TL B		11/17/2021	J.P. MORGAN SECURITIES LLC		646,750	650,000	0
26483N-AN-0	DUN&BRADSTREET TL B		11/10/2020	BOFA SECURITIES INC.		424	427	0
26812C-AE-6	DYNASTY ACQUISITION (STANDARD AERO) TL B		12/06/2021	CREDIT SUISSE SECURITIES (USA) LLC		453,681	465,999	0
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		08/18/2021	GOLUB CAPITAL PARTNERS		329,175	330,000	0
26928B-AM-1	EW SCRIPPS CO/THE TL B		12/15/2020	MORGAN STANLEY & CO. LLC		0	0	0
28542C-AC-3	ELECTRON BIDCO INC (EXAMWORKS) TL		10/07/2021	BOFA SECURITIES INC.		751,225	755,000	0
29359D-AB-3	ENSONO HOLDINGS LLC TL B		12/15/2021	VARIOUS		954,124	962,600	0
29426N-AQ-7	EPICOR SOFTWARE CORP TL 2L		11/08/2021	J.P. MORGAN SECURITIES LLC		133,900	130,000	0
29446C-AP-9	EQUINOX HOLDINGS INC TL B1		01/26/2021	GOLDMAN SACHS & CO. LLC		789,677	884,793	0
29481P-AH-4	E RESEARCH TECHNOLOGY TL B		01/08/2021	VARIOUS		633,949	640,350	0
30233P-AG-5	EYECARE PARTNERS LLC TL DD		12/30/2021	DIRECT		58,636	58,636	0
30233P-AH-3	EYECARE PARTNERS LLC TL		10/14/2021	CREDIT SUISSE SECURITIES (USA) LLC		343,140	344,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31740M-AC-5	FINANCIAL & RISK US TL B		12/23/2020	BOFA SECURITIES INC.		0	0	0
33718F-AB-6	FIRST STUDENT BIDCO INC TL C		11/03/2021	VARIOUS		351,453	353,074	0
33718F-AD-2	FIRST STUDENT BIDCO INC TL B		11/03/2021	VARIOUS		952,118	956,509	0
34634F-AB-5	DYNACAST/FORM TECH TL B		03/24/2021	VARIOUS		563,460	565,560	0
34634F-AC-3	FORM TECHNOLOGIES LLC TL B		02/19/2021	J.P. MORGAN SECURITIES LLC		881,575	895,000	0
35670C-AB-4	FREEPORT LNG INVESTMENTS TL B		12/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		628,806	635,000	0
37960Y-AC-9	GLOBAL IID PARENT LLC TL		12/10/2021	JEFFERIES LLC		415,800	420,000	0
44908X-AT-5	HYLAND SOFTWARE INC TL		03/26/2021	CREDIT SUISSE SECURITIES (USA) LLC		80,798	81,000	0
44988L-AG-2	IRB HOLDING CORP TL B		11/19/2020	BARCLAYS CAPITAL INC.		42,070	0	0
45168R-AQ-6	IDERA INC TL		04/29/2021	JEFFERIES LLC		1,160,400	1,165,000	0
45567Y-AL-9	MH SUB I LLC (INTERNET BRANDS) TL		11/19/2021	CREDIT SUISSE SECURITIES (USA) LLC		383,764	384,339	0
46124C-AJ-6	ALTERRA MOUNTAIN CO TL B		07/30/2021	J.P. MORGAN SECURITIES LLC		779,681	783,599	0
46583D-AF-6	IVANTI SOFTWARE INC TL B		02/17/2021	MORGAN STANLEY & CO. LLC		484,495	489,000	0
46583D-AG-4	IVANTI SOFTWARE INC TL B		03/29/2021	VARIOUS		110,009	109,016	0
50011J-AB-6	KODIAK BP LLC TL B		12/08/2021	ROYAL BANK OF CANADA		1,633,723	1,641,142	0
50179J-AB-4	LBM ACQUISITION LLC TL B		07/01/2021	VARIOUS		367	0	0
50179J-AF-5	LBM ACQUISITION LLC TL B2		06/24/2021	BARCLAYS CAPITAL INC.		805,411	813,333	0
50179J-AG-3	LBM ACQUISITION LLC TL B2-DD		06/24/2021	BARCLAYS CAPITAL INC.		402,706	406,667	0
50218K-AG-3	LIFE TIME INC TL B		01/19/2021	DEUTSCHE BANK SECURITIES INC.		748,440	756,000	0
51207K-AB-5	LAKESHORE INTERMEDIATE LLC TL		10/13/2021	JEFFERIES LLC		784,049	784,974	0
52201C-AC-5	LEARNING CARE GROUP INC TL B		11/10/2021	MORGAN STANLEY & CO. LLC		620,765	629,912	0
55336C-AF-9	MI WINDOWS AND DOORS INC TL B		12/15/2020	ROYAL BANK OF CANADA		0	0	0
55357J-AB-7	MSG NATIONAL PROPERTIES TL		12/03/2021	J.P. MORGAN SECURITIES LLC		457,081	445,000	0
55759V-AB-4	MADISON IAQ LLC TL		11/08/2021	GOLDMAN SACHS & CO. LLC		1,393,248	1,396,786	0
55910R-AB-9	MAGENTA BUYER (MCAFEE) TL		07/28/2021	UBS SECURITIES LLC		1,382,225	1,395,000	0
56150K-AE-5	MAMBA PURCHASER INC TL 2L		12/21/2021	JEFFERIES LLC		539,013	535,000	0
58401D-AC-8	MED PARENTCO (CAPITAL VISION) TL B		07/28/2021	GOLUB CAPITAL PARTNERS		711,425	715,000	0
58503U-AC-7	MOZART BORROWER LP TL B		09/30/2021	BOFA SECURITIES INC.		1,659,729	1,668,069	0
59909T-AC-8	GAINWELL ACQUISITION CORP TL B		02/12/2021	J.P. MORGAN SECURITIES LLC		1,729,728	1,755,000	0
60646C-AF-4	MISTER CAR WASH HOLDINGS TL		12/01/2020	ARES		866	899	0
60662W-AS-1	MITCHELL INTERNATIONAL INC TL B		10/01/2021	GOLDMAN SACHS & CO. LLC		992,500	1,000,000	0
63689E-AJ-4	NATIONAL MENTOR (CIVITAS) TL B		02/01/2021	CAPITALIZED INTEREST		1,010	1,010	0
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TL C		02/18/2021	GOLDMAN SACHS & CO. LLC		31,039	31,195	0
63939W-AG-8	NAVICURE INC TL B		08/09/2021	J.P. MORGAN SECURITIES LLC		60,369	60,825	0
64119D-AM-7	NETSMART TECHNOLOGIES INC TL B		07/22/2021	GOLUB CAPITAL PARTNERS		435,000	435,000	0
68277F-AE-9	ONEDIGITAL BORROWER LLC TL B		11/22/2021	VARIOUS		201,343	201,695	0
68621X-AE-3	ORGANON & CO TL B		04/08/2021	J.P. MORGAN SECURITIES LLC		1,001,343	1,006,375	0
69519U-AF-9	PACKERS HOLDINGS LLC TL		08/19/2021	JEFFERIES LLC		108,350	110,000	0
70476X-AF-2	PETVET CARE CENTERS LLC TL 2L		11/22/2021	KOHLBERG KRAVIS ROBERTS & CO		635,000	635,000	0
70476X-AK-1	PETVET CARE CENTERS LLC TL 1L		01/15/2021	JEFFERIES LLC		881,583	881,583	0
71360H-AB-3	PERATON CORP TL B		02/23/2021	J.P. MORGAN SECURITIES LLC		1,870,600	1,880,000	0
71911K-AC-8	PHOENIX NEWCO INC TL		08/11/2021	GOLDMAN SACHS & CO. LLC		835,800	840,000	0
72941D-AD-4	PLUTO ACQUISITION I INC TL B		12/10/2020	ARES		0	0	0
72941D-AF-9	PLUTO ACQUISITION I INC TL B		09/13/2021	J.P. MORGAN SECURITIES LLC		749,031	749,031	0
73937U-AK-4	POWERTEAM SERVICES LLC TL		06/23/2021	UBS SECURITIES LLC		856,008	862,477	0
74028H-AE-5	PRECISION MEDICINE GROUP TL B		02/12/2021	MORGAN STANLEY & CO. LLC		90,754	90,754	0
74045B-AE-7	PREGIS TOPCO LLC TL		06/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		190,953	189,329	0
74142K-AF-6	PRETIUM PKG HOLDINGS INC TL		12/29/2021	VARIOUS		971,071	987,688	0
74142K-AH-2	PRETIUM PKG HOLDINGS INC TL 2L		09/22/2021	CREDIT SUISSE SECURITIES (USA) LLC		984,173	1,005,000	0
74339U-AP-5	PROJECT RUBY (MEDIWARE) TL B		10/26/2020	BANK OF MONTREAL		0	0	0
74345H-AB-7	PROOFPOINT INC TL B		06/10/2021	GOLDMAN SACHS & CO. LLC		1,071,049	1,076,431	0
74345H-AD-3	PROOFPOINT INC TL 2L		09/20/2021	JEFFERIES LLC		220,375	215,000	0
74880T-AF-3	QUIRCH FOODS CO TL B		10/14/2021	ROYAL BANK OF CANADA		1,071,481	1,075,000	0
78397G-AF-8	SCIH SALT HOLDINGS INC TL B		12/03/2021	VARIOUS		359,625	363,843	0
78466Y-AN-8	SRS DISTRIBUTION INC TL B		05/20/2021	BOFA SECURITIES INC.		986,954	994,412	0
78571Y-BF-6	SABRE GLBL INC TL B2		12/10/2020	BOFA SECURITIES INC.		0	0	0
81759A-AB-6	SERVICE LOGIC TL DD		11/29/2021	DIRECT		114,851	114,851	0
81759A-AC-4	SERVICE LOGIC TL		02/26/2021	DIRECT		14,179	14,179	0
82568Q-AN-4	SHUTTERFLY LLC TL B		12/14/2021	VARIOUS		481,334	488,323	0
83304C-AB-8	SNAP ONE HOLDINGS CORP TL B		11/23/2021	MORGAN STANLEY & CO. LLC		420,750	425,000	0
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B		06/03/2021	CREDIT SUISSE SECURITIES (USA) LLC		558,600	560,000	0
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TL B		11/10/2021	BARCLAYS CAPITAL INC.		1,214,346	1,217,799	0
87168E-AB-0	SYMPHONY FINANCE (SWEETWATER) TL B		08/03/2021	J.P. MORGAN SECURITIES LLC		421,777	426,037	0
87251R-AK-9	TGP HOLDINGS III LLC TL		12/02/2021	CREDIT SUISSE SECURITIES (USA) LLC		801,073	803,062	0
87258W-AK-1	TMK HAWK PARENT CORP FIRST OUT TL		09/30/2021	VARIOUS		12,319	12,319	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87320*-AG-5	TWAIN FUNDING I LLC TL DD A-8		10/22/2021	DIRECT		1,118,211	1,118,211	0
87583F-AJ-7	TANK HOLDING CORP TL B		12/29/2021	ROYAL BANK OF CANADA		304,149	305,294	0
87583F-AK-4	TANK HOLDING CORP TL B		08/24/2021	MORGAN STANLEY & CO. LLC		714,525	710,100	0
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		09/30/2021	DIRECT		878,400	915,000	0
89364M-BR-4	TRANSDIGM INC TL F		11/04/2020	MACQUARIE USA		0	0	0
89678Q-AB-2	TRITON WATER HOLDINGS INC TL B		03/17/2021	MORGAN STANLEY & CO. LLC		1,944,900	1,980,000	0
89778P-AG-2	TRUCK HERO INC TL		11/03/2021	VARIOUS		1,393,663	1,395,000	0
90010L-AC-6	THOUGHTWORKS INC TL		03/19/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,162,088	1,165,000	0
91823J-AC-6	ILLUMINATE MERGER SUB CORP TL		06/30/2021	DEUTSCHE BANK SECURITIES INC.		343,275	345,000	0
91823J-AE-2	ILLUMINATE MERGER SUB CORP TL 2L		06/30/2021	GOLDMAN SACHS & CO. LLC		554,400	560,000	0
92643P-AB-0	VICTORY BUYER LLC TL		12/01/2021	ROYAL BANK OF CANADA		205,117	205,631	0
96244U-AF-4	WHATABRANDS LLC TL B		07/21/2021	MORGAN STANLEY & CO. LLC		1,582,050	1,590,000	0
98082E-AB-0	WOOF HOLDINGS LLC TL B		12/11/2020	J.P. MORGAN SECURITIES LLC		0	0	0
99B026-37-7	HV CHIMERA LLC TL		09/20/2021	DIRECT		911,250	911,250	0
BL3684-68-7	FLEXSYS INC/OHIO TL B		08/12/2021	ROYAL BANK OF CANADA		504,700	515,000	0
BL3759-14-1	BYJUS ALPHA INC TL B		11/05/2021	MORGAN STANLEY & CO. LLC		1,635,429	1,660,334	0
BL3768-75-3	SPECTACLE GARY HOLDINGS LLC TL B		11/19/2021	WELLS FARGO SECURITIES LLC		351,450	355,000	0
BL3776-74-9	MEDASSETS SOFTWARE INTERMEDIA TL		11/19/2021	DIRECT		422,875	425,000	0
G0472C-AB-1	APEX GROUP TREASURY LLC TL		07/23/2021	J.P. MORGAN SECURITIES LLC		997,500	1,000,000	0
G0472C-AE-5	APEX GROUP TREASURY LLC TL		11/09/2021	BOFA SECURITIES INC.		49,750	50,000	0
L1802P-AC-3	COBHAM ULTRA US TL B		11/17/2021	BARCLAYS CAPITAL INC.		783,038	785,000	0
LX1847-66-9	ARMFUNDING 2019 CLASS A RC		10/13/2021	DIRECT		8,561,253	8,561,253	0
26812C-AF-3	STANDARD AERO LTD TL B2	A	12/06/2021	CREDIT SUISSE SECURITIES (USA) LLC		243,915	250,537	0
C0102M-AP-0	AIR CANADA TL B	A	07/27/2021	J.P. MORGAN SECURITIES LLC		524,290	529,585	0
C4127P-AB-7	GROUPE SOLMAX INC TL	A	11/23/2021	BARCLAYS CAPITAL INC.		629,501	634,403	0
C8000C-AG-8	CLARIOS GLOBAL LP TL B	A	11/03/2021	VARIOUS		253,920	254,876	0
C8856U-AB-4	TITAN ACQUISITION LTD/CANADA TL B	A	07/28/2021	VARIOUS		590,436	603,258	0
02376C-BJ-3	AADVANTAGE LOYALTY IP TL	D	03/10/2021	BARCLAYS CAPITAL INC.		1,743,923	1,761,538	0
BL2756-29-6	AURIS LU (SIVANTOS/WIDEX) TL B2	D	04/07/2021	DEUTSCHE BANK SECURITIES INC.		493,638	505,000	0
BL3286-71-5	LSF11 SKYSCRAPER HOLDCO SARL TL B	D	03/19/2021	DEUTSCHE BANK SECURITIES INC.		464,282	466,615	0
BL3643-59-2	SUMMER BC HOLDCO B SARL TL B	D	06/28/2021	GOLDMAN SACHS & CO. LLC		673,026	675,157	0
BL3757-53-3	VENGA FINANCE SARL TL B	D	11/05/2021	GOLDMAN SACHS & CO. LLC		369,228	380,647	0
E50049-00-1	MATISSE 401 LP TL	D	07/15/2021	VARIOUS		770,782	770,782	0
E50051-00-7	MATISSE 403 LP TL	D	07/15/2021	VARIOUS		839,168	839,168	0
G4123K-AB-8	GRAB HOLDINGS INC TL B	D	01/20/2021	J.P. MORGAN SECURITIES LLC		1,699,461	1,752,022	0
L5582B-AT-4	ION TRADING FINANCE LTD TL B	D	12/01/2020	ARES		353	357	0
L5582B-AV-9	ION TRADING FINANCE LTD TL B	D	08/25/2021	CREDIT SUISSE SECURITIES (USA) LLC		803,350	805,000	0
Q2144B-AC-4	SAI GLOBAL (CASMAR HLD) TL B	D	03/01/2021	CAPITALIZED INTEREST		1,778	1,778	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						91,648,934	92,299,299	0
8399997. Total - Bonds - Part 3						3,575,288,304	3,533,070,821	5,363,950
8399998. Total - Bonds - Part 5						742,668,000	750,792,136	686,402
8399999. Total - Bonds						4,317,956,304	4,283,862,957	6,050,352
000000-00-0	FHLB Capital Stock Class B		04/02/2021	Federal Home Loan Bank of New York		275,900	100.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						275,900	XXX	0
8999997. Total - Preferred Stocks - Part 3						275,900	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						275,900	XXX	0
009158-10-6	AIR PRODUCTS & CHEMICALS INC		02/25/2021	VARIOUS	103,898.000	28,069,851		0
023135-10-6	AMAZON.COM INC		07/30/2021	MORGAN STANLEY & CO. LLC	371.000	1,241,681		0
125523-10-0	CIGNA CORP		10/21/2021	VARIOUS	59,404.000	12,599,193		0
126408-10-3	CSX CORP		01/06/2021	J.P. MORGAN SECURITIES LLC	83,447.000	7,643,453		0
17888H-10-3	CIVITAS RESOURCES INC		11/02/2021	MERGER	6,599.924	83,891		0
20030N-10-1	COMCAST CORP - CL A		07/07/2021	VARIOUS	503,621.000	29,013,441		0
25746U-10-9	DOMINION ENERGY INC		02/25/2021	VARIOUS	321,336.000	22,941,712		0
35671D-85-7	FREEPORT-MCMORAN INC		05/24/2021	VARIOUS	156,125.000	6,568,526		0
46625H-10-0	JP MORGAN CHASE & COMPANY		01/06/2021	J.P. MORGAN SECURITIES LLC	286,496.000	37,758,597		0
478160-10-4	JOHNSON & JOHNSON		02/24/2021	VARIOUS	75,844.000	12,265,064		0
589400-10-0	MERCURY GENERAL CORP		05/06/2021	VARIOUS	158,085.000	9,689,933		0
65339F-10-1	NEXTERA ENERGY INC		01/06/2021	WACHOVIA CAPITAL MARKETS	269,928.000	21,155,391		0
743315-10-3	PROGRESSIVE CORPORATION		07/07/2021	RAYMOND JAMES & ASSOCIATES INC.	124,304.000	12,332,809		0
773903-10-9	ROCKWELL AUTOMATION INC		07/07/2021	VARIOUS	43,470.000	11,706,569		0
817565-10-4	SERVICE CORPORATION INTERNATIONAL		01/08/2021	VARIOUS	147,756.000	7,523,826		0
88579Y-10-1	3M COMPANY		02/25/2021	VARIOUS	129,674.000	22,994,086		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
893641-10-0	TRANSDIGM GROUP INC		12/02/2021	VARIOUS	41,037.000	24,518,725		0
92826C-83-9	VISA INC-CLASS A SHARES		12/02/2021	VARIOUS	30,778.000	6,074,308		0
929160-10-9	VULCAN MATERIALS COMPANY		01/06/2021	J.P. MORGAN SECURITIES LLC	117,623.000	18,907,356		0
949746-10-1	WELLS FARGO & CO		01/06/2021	VARIOUS	2,182,124.000	70,499,984		0
928662-60-0	VOLKSWAGEN A G-UNSPON ADR	C	05/18/2021	RAYMOND JAMES & ASSOCIATES INC.	79,296.000	2,508,896		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						366,097,292	XXX	0
000000-00-0	El Sol Del Paraguay Cia De Seguros Y Reaseguros, S.A.	B	06/16/2021		1,676.000	0		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						0	XXX	0
F82807-10-2	HSBC FRENCH GOVT BONDS-ID	B	12/22/2021	HSBC SECURITIES (USA) INC.	58,826.000	16,884,833		0
9499999. Subtotal - Common Stocks - Mutual Funds						16,884,833	XXX	0
9799997. Total - Common Stocks - Part 3						382,982,125	XXX	0
9799998. Total - Common Stocks - Part 5						11,197,017	XXX	0
9799999. Total - Common Stocks						394,179,142	XXX	0
9899999. Total - Preferred and Common Stocks						394,455,042	XXX	0
9999999 - Totals						4,712,411,346	XXX	6,050,352

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179M-2Q-2	GOVERNMENT NATL MTG ASSOC II #MA0783		12/01/2021	MBS PAYDOWN 100.0000		276,489	276,489	290,363	277,015	0	(526)	0	(526)	0	276,489	0	0	0	4,929	02/20/2043
36179M-AX-8	GOVERNMENT NATL MTG ASSOC II #MA0022		12/01/2021	MBS PAYDOWN 100.0000		149,511	149,511	156,076	150,151	0	(639)	0	(639)	0	149,511	0	0	0	2,551	04/20/2042
36179N-BA-5	GOVERNMENT NATL MTG ASSOC II #MA0933		12/01/2021	MBS PAYDOWN 100.0000		479,310	479,310	507,769	481,198	0	(1,887)	0	(1,887)	0	479,310	0	0	0	7,027	04/20/2043
36179Q-6N-6	GOVERNMENT NATL MTG ASSOC II #MA2677		12/01/2021	MBS PAYDOWN 100.0000		2,440,076	2,440,076	2,598,681	2,477,608	0	(37,533)	0	(37,533)	0	2,440,076	0	0	0	33,589	03/20/2045
36179R-4E-6	GOVERNMENT NATL MTG ASSOC II #MA3521		12/01/2021	MBS PAYDOWN 100.0000		85,770	85,770	89,965	86,748	0	(978)	0	(978)	0	85,770	0	0	0	1,440	03/20/2046
36179R-7J-2	GOVERNMENT NATL MTG ASSOC II #MA3597		12/01/2021	MBS PAYDOWN 100.0000		202,078	202,078	211,961	204,393	0	(2,315)	0	(2,315)	0	202,078	0	0	0	3,387	04/20/2046
36179R-BW-8	GNMA II POOL MA2753		12/01/2021	MBS PAYDOWN 100.0000		813,520	813,520	866,271	825,455	0	(11,935)	0	(11,935)	0	813,520	0	0	0	11,445	04/20/2045
36179R-D6-3	GNMA II POOL MA2825		12/01/2021	MBS PAYDOWN 100.0000		5,444,097	5,444,097	5,643,147	5,489,496	0	(45,399)	0	(45,399)	0	5,444,097	0	0	0	77,973	05/20/2045
36179R-D7-1	GOVERNMENT NATL MTG ASSOC II #MA2826		12/01/2021	VARIOUS		2,390,515	2,329,854	2,450,897	2,389,403	0	(20,460)	0	(20,460)	0	2,368,943	0	21,572	21,572	28,547	05/20/2045
36179R-JD-2	GOVERNMENT NATL MTG ASSOC II #MA2960		12/01/2021	MBS PAYDOWN 100.0000		3,212,843	3,212,843	3,334,328	3,240,017	0	(27,174)	0	(27,174)	0	3,212,843	0	0	0	45,116	07/20/2045
36179R-S9-1	GOVERNMENT NATL MTG ASSOC II #MA3244		12/01/2021	MBS PAYDOWN 100.0000		2,539,905	2,539,905	2,737,145	2,584,068	0	(44,163)	0	(44,163)	0	2,539,905	0	0	0	42,475	11/20/2045
36179R-XC-8	GNMA II POOL MA3375		12/01/2021	MBS PAYDOWN 100.0000		1,353,707	1,353,707	1,439,160	1,373,668	0	(19,961)	0	(19,961)	0	1,353,707	0	0	0	19,175	01/20/2046
36179S-2P-1	GOVERNMENT NATL MTG ASSOC II #MA4382		12/01/2021	VARIOUS		314,065	307,709	321,363	314,446	0	(2,725)	0	(2,725)	0	311,720	0	2,345	2,345	3,801	04/20/2047
36179S-5L-7	GNMA II POOL MA4451		12/01/2021	MBS PAYDOWN 100.0000		1,043,610	1,043,610	1,089,921	1,055,792	0	(12,182)	0	(12,182)	0	1,043,610	0	0	0	17,111	05/20/2047
36179S-B8-9	GOVERNMENT NATL MTG ASSOC II #MA3663		12/01/2021	MBS PAYDOWN 100.0000		193,653	193,653	203,124	195,920	0	(2,267)	0	(2,267)	0	193,653	0	0	0	3,285	05/20/2046
36179S-EH-6	GOVERNMENT NATL MTG ASSOC II #MA3736		12/01/2021	MBS PAYDOWN 100.0000		639,608	639,608	670,889	647,177	0	(7,569)	0	(7,569)	0	639,608	0	0	0	10,826	06/20/2046
36179S-GL-5	GNMA II POOL MA3803		12/01/2021	MBS PAYDOWN 100.0000		1,148,578	1,148,578	1,204,750	1,162,438	0	(13,861)	0	(13,861)	0	1,148,578	0	0	0	19,411	07/20/2046
36179S-LS-4	GOVERNMENT NATL MTG ASSOC II #MA3937		12/01/2021	MBS PAYDOWN 100.0000		389,325	389,325	408,365	393,767	0	(4,442)	0	(4,442)	0	389,325	0	0	0	6,752	09/20/2046
36179S-NV-5	GNMA II POOL MA4004		12/01/2021	MBS PAYDOWN 100.0000		380,945	380,945	399,576	385,296	0	(4,351)	0	(4,351)	0	380,945	0	0	0	6,612	10/20/2046
36179S-QW-0	GOVERNMENT NATL MTG ASSOC II #MA4069		12/01/2021	MBS PAYDOWN 100.0000		286,583	286,583	300,599	289,892	0	(3,309)	0	(3,309)	0	286,583	0	0	0	4,905	11/20/2046
36179S-SQ-1	GOVERNMENT NATL MTG ASSOC II #MA4127		12/01/2021	MBS PAYDOWN 100.0000		336,391	336,391	352,842	340,020	0	(3,629)	0	(3,629)	0	336,391	0	0	0	5,887	12/20/2046
36179S-UV-7	GOVERNMENT NATL MTG ASSOC II #MA4196		12/01/2021	MBS PAYDOWN 100.0000		335,187	335,187	350,061	338,789	0	(3,602)	0	(3,602)	0	335,187	0	0	0	5,715	01/20/2047
36179S-WX-1	GOVERNMENT NATL MTG ASSOC II #MA4262		12/01/2021	MBS PAYDOWN 100.0000		274,288	274,288	286,459	277,276	0	(2,989)	0	(2,989)	0	274,288	0	0	0	4,536	02/20/2047
36179S-YS-0	GOVERNMENT NATL MTG ASSOC II #MA4321		12/01/2021	VARIOUS		360,025	352,578	368,223	360,293	0	(3,010)	0	(3,010)	0	357,283	0	2,742	2,742	4,382	03/20/2047
36179T-AJ-4	GNMA II POOL MA4509		02/20/2021	VARIOUS		614,949	583,141	602,731	602,731	0	(1,827)	0	(1,827)	0	600,904	0	14,045	14,045	3,593	06/20/2047
36179T-AK-1	GNMA II POOL MA4510		12/01/2021	MBS PAYDOWN 100.0000		4,307,320	4,307,320	4,602,892	4,385,773	0	(78,452)	0	(78,452)	0	4,307,320	0	0	0	70,844	06/20/2047
36179T-CX-1	GOVERNMENT NATL MTG ASSOC II #MA4586		12/01/2021	MBS PAYDOWN 100.0000		377,649	377,649	394,407	382,152	0	(4,503)	0	(4,503)	0	377,649	0	0	0	6,213	07/20/2047
36179T-EZ-4	GOVERNMENT NATL MTG ASSOC II #MA4652		12/01/2021	MBS PAYDOWN 100.0000		306,073	306,073	319,655	309,740	0	(3,666)	0	(3,666)	0	306,073	0	0	0	5,068	08/20/2047
36179T-G4-1	GOVERNMENT NATL MTG ASSOC II #MA4719		12/01/2021	MBS PAYDOWN 100.0000		115,801	115,801	120,940	117,223	0	(1,422)	0	(1,422)	0	115,801	0	0	0	1,902	09/20/2047
36179T-JX-4	GOVERNMENT NATL MTG ASSOC II #MA4778		12/01/2021	MBS PAYDOWN 100.0000		127,564	127,564	133,225	129,134	0	(1,570)	0	(1,570)	0	127,564	0	0	0	2,094	10/20/2047
36179T-LS-2	GOVERNMENT NATL MTG ASSOC II #MA4837		12/01/2021	MBS PAYDOWN 100.0000		250,874	250,874	262,007	253,952	0	(3,077)	0	(3,077)	0	250,874	0	0	0	4,181	11/20/2047
36179T-NQ-4	GOVERNMENT NATL MTG ASSOC II #MA4899		12/01/2021	MBS PAYDOWN 100.0000		660,527	660,527	682,020	666,008	0	(5,481)	0	(5,481)	0	660,527	0	0	0	9,323	12/20/2047
36179T-NR-2	GNMA II POOL MA4900		12/01/2021	MBS PAYDOWN 100.0000		209,758	209,758	219,066	212,337	0	(2,579)	0	(2,579)	0	209,758	0	0	0	3,496	12/20/2047
36179T-QN-8	GOVERNMENT NATL MTG ASSOC II #MA4961		12/01/2021	MBS PAYDOWN 100.0000		3,378,224	3,378,224	3,487,818	3,406,364	0	(28,139)	0	(28,139)	0	3,378,224	0	0	0	47,316	01/20/2048
36179T-QP-3	GNMA II POOL MA4962		12/01/2021	MBS PAYDOWN 100.0000		289,489	289,489	302,335	293,154	0	(3,665)	0	(3,665)	0	289,489	0	0	0	4,742	01/20/2048
36179T-SG-1	GOVERNMENT NATL MTG ASSOC II #MA5019		12/01/2021	MBS PAYDOWN 100.0000		335,421	335,421	350,305	339,557	0	(4,136)	0	(4,136)	0	335,421	0	0	0	5,538	02/20/2048
36179U-XT-4	GNMA II POOL MA6090		02/11/2021	VARIOUS		2,520,066	2,391,605	2,477,927	2,475,468	0	(9,328)	0	(9,328)	0	2,466,140	0	53,926	53,926	16,919	08/20/2049
36179U-ZT-2	GNMA II POOL MA6154		02/11/2021	VARIOUS		4,996,136	4,742,803	4,912,506	4,878,823	0	(16,234)	0	(16,234)	0	4,862,590	0	133,546	133,546	33,473	09/20/2049
36179V-TW-0	GNMA II POOL MA6865		04/16/2021	VARIOUS		58,066,442	55,896,299	58,732,600	58,567,750	0	(239,778)	0	(239,778)	0	58,327,972	0	(261,530)	(261,530)	538,346	09/20/2050
36179V-ZQ-6	GNMA II POOL MA7051		12/01/2021	MBS PAYDOWN 100.0000		8,831,790	8,831,790	9,199,424	8,855,804	0	(24,013)	0	(24,013)	0	8,831,790	0	0	0	125,135	12/20/2050
36179W-BY-3	GNMA II POOL MA7255		12/01/2021	MBS PAYDOWN 100.0000		3,146,377	3,146,377	3,272,232	0	0	(7,809)	0	(7,809)	0	3,146,377	0	0	0	38,801	03/20/2051
36179W-DR-6	GNMA II POOL MA7312		12/01/2021	MBS PAYDOWN 100.0000		2,009,139	2,009,139	2,089,034	0	0	(6,594)	0	(6,594)	0	2,009,139	0	0	0	23,805	04/20/2051
38381B-C3-6	GOVERNMENT NATIONAL MORTGAGE A 19-5 PB		12/01/2021	MBS PAYDOWN 100.0000		1,326,267	1,326,267	1,329,894	1,326,603	0	(336)	0	(336)	0	1,326,267	0	0	0	23,995	11/20/2047
38381B-DT-8	GOVERNMENT NATIONAL MORTGAGE A 18-168 PA		12/01/2021	MBS PAYDOWN 100.0000		10,228,133	10,228,133	10,455,070	10,245,507	0	(17,374)	0	(17,374)	0	10,228,133	0	0	0	246,757	08/20/2048
38381B-K7-8	GOVERNMENT NATIONAL MORTGAGE A 19-6 LA		12/01/2021	MBS PAYDOWN 100.0000		4,751,635	4,751,635	4,781,661	4,754,717	0	(3,083)	0	(3,083)	0	4,751,635	0	0	0	82,803	12/20/2048
38381B-NY-6	GOVERNMENT NATIONAL MORTGAGE A 19-13 PA		12/01/2021	MBS PAYDOWN 100.0000		6,296,313	6,296,313	6,341,368	6,302,494	0	(6,181)	0	(6,181)	0	6,296,313	0	0	0	107,908	04/20/2048
38381R-PZ-6	GOVERNMENT NATIONAL MORTGAGE A 19-23 KA		12/01/2021	MBS PAYDOWN 100.0000		8,056,304	8,056,304	8,083,998	8,058,834	0	(2,529)	0	(2,529)	0	8,056,304	0	0	0	150,852	10/20/2048
38381R-QH-5	GOVERNMENT NATIONAL MORTGAGE A 19-23 LE		12/01/2021	MBS PAYDOWN 100.0000		2,128,337	2,128,337	2,142,637	2,129,733	0	(1,396)	0	(1,396)	0	2,128,337	0	0	0	39,112	07/20/2048
38381R-QR-3	GOVERNMENT NATIONAL MORTGAGE A 19-23 NE		12/01/2021	MBS PAYDOWN 100.0000		4,299,142	4,299,142	4,334,576	4,303,250	0	(4,108)	0	(4,108)	0	4,299,142	0	0	0	75,473	11/20/2048
38381R-TD-1	GOVERNMENT NATIONAL MORTGAGE A 19-23 KP		12/01/2021	MBS PAYDOWN 100.0000		3,361,064	3,361,064	3,399,401	3,366,528	0	(5,465)	0	(5,465)	0	3,361,064	0	0	0	56,845	10/20/2048
912810-EL-8	UNITED STATES TREASURY BOND		05/10/2021	HSBC SECURITIES (USA) INC.		1,041,248	1,000,000	1,151,916	1,043,553	0	(17,826)	0	(17,826)	0	1,025,727	0	15,522	15,522	39,116	11/15/2021
912810-RY-6	UNITED STATES TREASURY BOND		06/04/2021	BARCLAYS CAPITAL INC.		551,308	500,000	508,751	508,094	0	(91)	0	(91)	0	508,003	0	43,304	43,304	11,129	08/15/2047
912810-SP-4	UNITED STATES TREASURY BOND		08/23/2021	MORGAN STANLEY & CO. LLC		48,567	55,000	50,699	50,715	0	73	0	73	0	50,787	0	(2,220)	(2,220)	775	08/15/2050
912810-SQ-2	UNITED STATES TREASURY BOND		08/23/2021	CITIGROUP GLOBAL MARKETS INC.		67,157	75,000	70,453	70,482	0	129	0	129	0	70,611	0	(3,454)	(3,454)	864	08/15/2040
912810-SW-9	UNITED STATES TREASURY BOND		05/11/2021	VARIOUS		1,613,461	1,700,000	1,600,020	0	0	420	0	420	0	1,600,440	0	13,021	13,021	7,319	02/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-2F-6	UNITED STATES TREASURY NOTE		08/31/2021	VARIOUS		6,103,397	6,100,000	6,051,850	6,089,107	0	6,853	0	6,853	0	6,095,960	0	7,437	7,437	65,201	08/31/2021
912828-2S-8	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		408,046	400,000	398,298	399,417	0	124	0	124	0	399,541	0	8,506	8,506	4,522	08/31/2022
912828-3C-2	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		2,466,933	2,400,000	2,341,129	2,376,432	0	4,531	0	4,531	0	2,380,963	0	85,971	85,971	25,435	10/31/2022
912828-3Q-1	UNITED STATES TREASURY NOTE		01/15/2021	MATURITY 100.0000		700,000	700,000	695,134	699,936	0	64	0	64	0	700,000	0	0	0	7,000	01/15/2021
912828-3U-2	UNITED STATES TREASURY NOTE		08/04/2021	HSBC SECURITIES (USA) INC.		323,563	313,000	310,298	311,831	0	328	0	328	0	312,159	0	11,404	11,404	7,535	01/31/2023
912828-3X-6	UNITED STATES TREASURY NOTE		02/15/2021	MATURITY 100.0000		1,010,000	1,010,000	1,004,557	1,009,770	0	230	0	230	0	1,010,000	0	0	0	11,363	02/15/2021
912828-4A-5	UNITED STATES TREASURY NOTE		05/10/2021	DEUTSCHE BANK SECURITIES INC.		1,044,920	1,000,000	996,213	998,284	0	276	0	276	0	998,560	0	46,360	46,360	18,261	02/28/2023
912828-4L-1	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		1,051,248	1,000,000	1,011,603	1,006,632	0	(996)	0	(996)	0	1,005,636	0	45,612	45,612	14,572	04/30/2023
912828-4R-8	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		2,953,964	2,700,000	2,728,482	2,718,570	0	(1,422)	0	(1,422)	0	2,717,148	0	236,817	236,817	34,547	05/31/2025
912828-4T-4	UNITED STATES TREASURY NOTE		05/10/2021	VARIOUS		4,113,239	4,100,000	4,084,312	4,097,458	0	1,854	0	1,854	0	4,099,312	0	13,927	13,927	40,608	06/15/2021
912828-4W-7	UNITED STATES TREASURY NOTE		05/10/2021	NOMURA SECURITIES INTERNATIONAL INC.		4,532,512	4,500,000	4,505,801	4,501,241	0	(711)	0	(711)	0	4,500,530	0	31,982	31,982	90,932	08/15/2021
912828-5A-4	UNITED STATES TREASURY NOTE		05/10/2021	MERRILL LYNCH		4,037,650	4,000,000	3,985,788	3,996,558	0	1,742	0	1,742	0	3,998,300	0	39,350	39,350	72,038	09/15/2021
912828-5F-3	UNITED STATES TREASURY NOTE		03/04/2021	VARIOUS		48,825,388	48,000,000	49,374,456	49,037,536	0	(228,460)	0	(228,460)	0	48,809,076	0	16,312	16,312	534,560	10/15/2021
912828-5J-5	UNITED STATES TREASURY NOTE		05/10/2021	MORGAN STANLEY & CO. LLC		552,050	500,000	514,259	510,563	0	(740)	0	(740)	0	509,823	0	42,227	42,227	7,948	10/31/2025
912828-5L-0	UNITED STATES TREASURY NOTE		05/10/2021	MORGAN STANLEY & CO. LLC		1,521,853	1,500,000	1,516,174	1,505,313	0	(2,177)	0	(2,177)	0	1,503,136	0	18,717	18,717	21,086	11/15/2021
912828-5P-1	UNITED STATES TREASURY NOTE		05/10/2021	J.P. MORGAN SECURITIES LLC		747,550	700,000	701,177	700,707	0	(84)	0	(84)	0	700,624	0	46,926	46,926	8,957	11/30/2023
912828-5R-7	UNITED STATES TREASURY NOTE		12/15/2021	MATURITY 100.0000		4,500,000	4,500,000	4,511,441	4,503,780	0	(3,780)	0	(3,780)	0	4,500,000	0	0	0	118,125	12/15/2021
912828-6A-3	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		1,389,300	1,275,000	1,302,893	1,296,136	0	(1,411)	0	(1,411)	0	1,294,725	0	94,575	94,575	25,980	01/31/2026
912828-6F-2	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		2,331,235	2,150,000	2,181,582	2,174,012	0	(1,568)	0	(1,568)	0	2,172,444	0	158,791	158,791	37,391	02/28/2026
912828-6L-9	UNITED STATES TREASURY NOTE		05/10/2021	RBS SECURITIES INC		1,019,059	950,000	937,978	940,702	0	595	0	595	0	941,297	0	77,762	77,762	13,082	03/31/2026
912828-6S-4	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		1,866,775	1,730,000	1,737,870	1,736,140	0	(390)	0	(390)	0	1,735,750	0	131,025	131,025	21,772	04/30/2026
912828-6U-9	UNITED STATES TREASURY NOTE		05/10/2021	HSBC SECURITIES (USA) INC.		740,150	725,000	724,916	724,961	0	10	0	10	0	724,971	0	15,179	15,179	7,533	05/15/2022
912828-6X-3	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		480,058	450,000	452,321	451,832	0	(115)	0	(115)	0	451,718	0	28,340	28,340	4,256	05/31/2026
912828-6Y-1	UNITED STATES TREASURY NOTE		05/10/2021	NOMURA SECURITIES INTERNATIONAL INC.		2,953,351	2,900,000	2,986,438	2,968,032	0	(16,707)	0	(16,707)	0	2,951,325	0	2,026	2,026	20,495	06/15/2022
912828-6Z-8	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		2,089,450	2,000,000	1,992,376	1,994,557	0	544	0	544	0	1,995,101	0	94,349	94,349	12,666	06/30/2024
912828-7A-2	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		3,758,197	3,750,000	3,734,040	3,745,914	0	2,951	0	2,951	0	3,748,865	0	9,332	9,332	22,052	06/30/2021
912828-7B-0	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		1,476,068	1,400,000	1,403,940	1,403,240	0	(202)	0	(202)	0	1,403,038	0	73,030	73,030	9,499	06/30/2026
912828-F2-1	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		1,008,162	1,000,000	1,040,119	1,005,510	0	(2,632)	0	(2,632)	0	1,002,878	0	5,285	5,285	13,005	09/30/2021
912828-G5-3	UNITED STATES TREASURY NOTE		05/10/2021	J.P. MORGAN SECURITIES LLC		959,758	950,000	920,277	941,189	0	3,423	0	3,423	0	944,612	0	15,146	15,146	7,928	11/30/2021
912828-G8-7	UNITED STATES TREASURY NOTE		03/12/2021	VARIOUS		16,261,301	16,000,000	16,398,152	16,317,705	0	(63,454)	0	(63,454)	0	16,254,251	0	7,050	7,050	68,681	12/31/2021
912828-J4-3	UNITED STATES TREASURY NOTE		10/19/2021	VARIOUS		5,177,244	5,120,000	4,949,409	5,065,288	0	23,545	0	23,545	0	5,088,833	0	88,411	88,411	75,494	02/28/2022
912828-J7-6	UNITED STATES TREASURY NOTE		05/10/2021	J.P. MORGAN SECURITIES LLC		1,522,556	1,500,000	1,486,116	1,495,982	0	1,141	0	1,141	0	1,497,123	0	25,433	25,433	16,066	03/31/2022
912828-M5-6	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		1,071,326	1,000,000	948,713	963,816	0	2,485	0	2,485	0	966,301	0	105,025	105,025	11,001	11/15/2025
912828-M8-0	UNITED STATES TREASURY NOTE		05/10/2021	NOMURA SECURITIES INTERNATIONAL INC.		720,534	700,000	721,970	706,666	0	(1,234)	0	(1,234)	0	705,432	0	15,102	15,102	6,231	11/30/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-P8-7	UNITED STATES TREASURY NOTE		02/28/2021	VARIOUS		7,000,000	7,000,000	6,853,039	6,993,597	0	6,403	0	6,403	0	7,000,000	0	0	0	39,375	02/28/2021
912828-PX-2	UNITED STATES TREASURY NOTE		02/15/2021	MATURITY 100.0000		900,000	900,000	930,798	901,301	0	(1,301)	0	(1,301)	0	900,000	0	0	0	16,313	02/15/2021
912828-Q2-9	UNITED STATES TREASURY NOTE		05/10/2021	J.P. MORGAN SECURITIES LLC		66,676	65,000	64,883	64,958	0	7	0	7	0	64,965	0	1,711	1,711	597	03/31/2023
912828-Q7-8	UNITED STATES TREASURY NOTE		04/30/2021	MATURITY 100.0000		5,000,000	5,000,000	5,048,650	5,003,362	0	(3,362)	0	(3,362)	0	5,000,000	0	0	0	34,375	04/30/2021
912828-QN-3	UNITED STATES TREASURY NOTE		05/15/2021	VARIOUS		3,800,194	3,800,000	3,859,551	3,805,143	0	(5,061)	0	(5,061)	0	3,800,083	0	112	112	59,202	05/15/2021
912828-R6-9	UNITED STATES TREASURY NOTE		05/10/2021	MORGAN STANLEY & CO. LLC		1,442,216	1,400,000	1,356,932	1,376,662	0	3,371	0	3,371	0	1,380,033	0	62,184	62,184	10,125	05/31/2023
912828-RC-6	UNITED STATES TREASURY NOTE		05/10/2021	DEUTSCHE BANK SECURITIES INC.		804,467	800,000	789,595	798,076	0	1,102	0	1,102	0	799,178	0	5,289	5,289	12,492	08/15/2021
912828-S7-6	UNITED STATES TREASURY NOTE		07/31/2021	VARIOUS		13,822,140	13,800,000	13,654,017	13,772,125	0	16,379	0	16,379	0	13,788,504	0	33,636	33,636	132,473	07/31/2021
912828-SV-3	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		2,949,612	2,900,000	2,982,360	2,964,005	0	(16,763)	0	(16,763)	0	2,947,242	0	2,370	2,370	24,814	05/15/2022
912828-T2-6	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		822,592	800,000	740,564	766,352	0	4,216	0	4,216	0	770,568	0	52,025	52,025	6,732	09/30/2023
912828-T9-1	UNITED STATES TREASURY NOTE		05/10/2021	WELLS FARGO SECURITIES LLC		828,061	800,000	748,939	770,701	0	3,575	0	3,575	0	774,276	0	53,785	53,785	6,889	10/31/2023
912828-TY-6	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		1,841,270	1,800,000	1,800,214	1,800,140	0	(27)	0	(27)	0	1,800,113	0	41,157	41,157	14,302	11/15/2022
912828-U6-5	UNITED STATES TREASURY NOTE		05/10/2021	RBC CAPITAL MARKETS		1,716,200	1,700,000	1,681,538	1,693,732	0	2,438	0	2,438	0	1,696,170	0	20,031	20,031	13,240	11/30/2021
912828-V7-2	UNITED STATES TREASURY NOTE		05/10/2021	RBC CAPITAL MARKETS		2,229,215	2,200,000	2,183,168	2,193,783	0	2,041	0	2,041	0	2,195,824	0	33,391	33,391	32,020	01/31/2022
912828-V8-0	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		210,953	200,000	201,196	200,551	0	(62)	0	(62)	0	200,489	0	10,464	10,464	3,493	01/31/2024
912828-W5-5	UNITED STATES TREASURY NOTE		05/10/2021	NOMURA SECURITIES INTERNATIONAL INC.		2,333,777	2,300,000	2,265,570	2,287,829	0	3,700	0	3,700	0	2,291,529	0	42,248	42,248	30,000	02/28/2022
912828-W7-1	UNITED STATES TREASURY NOTE		05/10/2021	DEUTSCHE BANK SECURITIES INC.		1,685,372	1,600,000	1,599,316	1,599,673	0	35	0	35	0	1,599,708	0	85,665	85,665	20,809	03/31/2024
912828-W8-9	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		3,455,111	3,400,000	3,381,943	3,394,718	0	1,500	0	1,500	0	3,396,218	0	58,893	58,893	39,016	03/31/2022
912828-WE-6	UNITED STATES TREASURY NOTE		05/10/2021	MORGAN STANLEY & CO. LLC		1,063,866	1,000,000	1,012,970	1,008,087	0	(980)	0	(980)	0	1,007,107	0	56,758	56,758	13,446	11/15/2023
912828-WN-6	UNITED STATES TREASURY NOTE		05/10/2021	VARIOUS		3,756,955	3,750,000	3,696,540	3,742,976	0	5,421	0	5,421	0	3,748,397	0	8,558	8,558	30,445	05/31/2021
912828-WY-2	UNITED STATES TREASURY NOTE		07/31/2021	VARIOUS		3,000,000	3,000,000	3,075,122	3,009,602	0	(9,602)	0	(9,602)	0	3,000,000	0	0	0	67,500	07/31/2021
912828-XT-2	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		1,314,451	1,250,000	1,257,668	1,255,348	0	(544)	0	(544)	0	1,254,804	0	59,647	59,647	11,126	05/31/2024
912828-Y2-0	UNITED STATES TREASURY NOTE		05/10/2021	RBS SECURITIES INC		552,599	550,000	548,583	549,727	0	182	0	182	0	549,909	0	2,690	2,690	11,845	07/15/2021
912828-Y6-1	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		1,665,068	1,575,000	1,576,541	1,575,834	0	(112)	0	(112)	0	1,575,722	0	89,346	89,346	33,621	07/31/2023
912828-Y9-5	UNITED STATES TREASURY NOTE		05/10/2021	HSBC SECURITIES (USA) INC.		843,373	800,000	812,033	809,726	0	(598)	0	(598)	0	809,129	0	34,244	34,244	11,644	07/31/2026
912828-YC-8	UNITED STATES TREASURY NOTE		05/10/2021	RBC CAPITAL MARKETS		2,209,879	2,200,000	2,187,371	2,195,693	0	2,317	0	2,317	0	2,198,010	0	11,869	11,869	22,957	08/31/2021
912828-YD-6	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		359,734	350,000	348,989	349,174	0	50	0	50	0	349,224	0	10,510	10,510	3,348	08/31/2026
912828-YF-1	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		1,018,944	1,000,000	997,775	998,709	0	268	0	268	0	998,977	0	19,967	19,967	9,823	09/15/2022
912828-YG-9	UNITED STATES TREASURY NOTE		05/10/2021	J.P. MORGAN SECURITIES LLC		2,252,103	2,165,000	2,187,722	2,183,888	0	(1,126)	0	(1,126)	0	2,182,761	0	69,342	69,342	21,532	09/30/2026
912828-YH-7	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		830,061	800,000	797,439	798,064	0	180	0	180	0	798,243	0	31,818	31,818	7,344	09/30/2024
912828-YP-9	US TREASURY N/B		05/10/2021	DEUTSCHE BANK SECURITIES INC.		1,812,513	1,800,000	1,798,222	1,799,254	0	322	0	322	0	1,799,575	0	12,937	12,937	14,307	10/31/2021
912828-YV-6	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		2,252,134	2,170,000	2,192,933	2,194,294	0	(2,224)	0	(2,224)	0	2,192,070	0	60,065	60,065	14,487	11/30/2024
912828-YW-4	UNITED STATES TREASURY NOTE		05/10/2021	J.P. MORGAN SECURITIES LLC		3,481,807	3,400,000	3,405,982	3,404,020	0	(726)	0	(726)	0	3,403,294	0	78,513	78,513	22,313	12/15/2022
912828-Z6-0	UNITED STATES TREASURY NOTE		05/10/2021	MORGAN STANLEY & CO. LLC		3,104,544	3,075,000	3,076,206	3,075,661	0	(218)	0	(218)	0	3,075,443	0	29,101	29,101	32,821	01/31/2022
912828-ZB-9	UNITED STATES TREASURY NOTE		02/25/2021	CITADEL SECURITIES INC		693,934	690,000	707,790	705,861	0	(389)	0	(389)	0	705,472	0	(11,538)	(11,538)	3,838	02/28/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-ZC-7	UNITED STATES TREASURY NOTE		05/10/2021	CITIGROUP GLOBAL MARKETS INC.		3,584,076	3,500,000	3,565,029	3,554,419	0	(4,590)	0	(4,590)	0	3,549,829	0	34,247	34,247	27,391	02/28/2025
912828-ZF-0	UNITED STATES TREASURY NOTE		03/12/2021	J.P. MORGAN SECURITIES LLC		73,885,388	74,280,000	74,999,712	74,899,047	0	(29,063)	0	(29,063)	0	74,869,984	0	(984,596)	(984,596)	169,375	03/31/2025
912828-ZP-8	UNITED STATES TREASURY NOTE		05/10/2021	GOLDMAN SACHS & CO. LLC		1,429,383	1,430,000	1,428,103	1,428,225	0	269	0	269	0	1,428,493	0	890	890	874	05/15/2023
912828-ZQ-6	UNITED STATES TREASURY NOTE		06/09/2021	VARIOUS		7,956,685	8,161,800	8,150,938	8,151,622	0	(18)	0	(18)	0	8,151,604	0	(194,918)	(194,918)	8,079	05/15/2030
912828-ZX-1	UNITED STATES TREASURY NOTE		03/12/2021	J.P. MORGAN SECURITIES LLC		7,501,745	7,500,000	7,495,911	7,496,934	0	413	0	413	0	7,497,346	0	4,399	4,399	1,916	06/30/2022
91282C-AB-7	UNITED STATES TREASURY NOTE		11/12/2021	VARIOUS		2,823,269	2,900,000	2,899,552	2,899,589	0	65	0	65	0	2,899,654	0	(76,386)	(76,386)	8,338	07/31/2025
91282C-AE-1	UNITED STATES TREASURY NOTE		08/23/2021	BNP PARIBAS		128,302	135,000	131,267	131,319	0	237	0	237	0	131,556	0	(3,254)	(3,254)	864	08/15/2030
91282C-AM-3	UNITED STATES TREASURY NOTE		11/12/2021	VARIOUS		4,871,984	5,000,000	4,973,837	4,974,862	0	2,595	0	2,595	0	4,977,457	0	(105,473)	(105,473)	9,361	09/30/2025
91282C-AR-2	UNITED STATES TREASURY NOTE		12/31/2021	VARIOUS		10,987,270	10,995,000	10,993,720	6,197,789	0	(3)	0	(3)	0	10,993,918	0	(6,648)	(6,648)	6,683	10/31/2022
91282C-AZ-4	UNITED STATES TREASURY NOTE		06/09/2021	VARIOUS		10,675,774	10,675,000	10,682,753	10,682,621	0	(82)	0	(82)	0	10,682,539	0	(6,765)	(6,765)	5,676	11/30/2025
91282C-BA-8	US TREASURY N/B		11/12/2021	CITIGROUP GLOBAL MARKETS INC.		2,332,918	2,355,000	2,351,784	2,351,831	0	933	0	933	0	2,352,765	0	(19,847)	(19,847)	2,702	12/15/2023
91282C-BD-2	UNITED STATES TREASURY NOTE		05/17/2021	VARIOUS		83,696,696	83,730,000	83,730,836	83,730,835	0	(77)	0	(77)	0	83,730,758	0	(34,061)	(34,061)	19,558	12/31/2022
91282C-BG-5	US TREASURY N/B		11/12/2021	VARIOUS		4,799,082	4,800,000	4,800,770	0	0	(104)	0	(104)	0	4,800,666	0	(1,584)	(1,584)	1,835	01/31/2023
91282C-BM-2	UNITED STATES TREASURY NOTE		03/11/2021	CITIGROUP GLOBAL MARKETS INC.		3,014,727	3,030,000	3,014,027	0	0	104	0	104	0	3,014,131	0	596	596	262	02/15/2024
91282C-BT-7	UNITED STATES TREASURY NOTE		09/01/2021	VARIOUS		69,402,294	69,390,000	68,782,954	0	0	44,533	0	44,533	0	68,827,487	0	574,807	574,807	201,464	03/31/2026
91282C-BW-0	UNITED STATES TREASURY NOTE		08/09/2021	SG AMERICAS SECURITIES LLC		3,195,981	3,191,000	3,186,767	0	0	208	0	208	0	3,186,975	0	9,006	9,006	6,633	04/30/2026
91282C-CB-5	UNITED STATES TREASURY NOTE		08/11/2021	HSBC SECURITIES (USA) INC.		777,057	758,800	769,061	0	0	(112)	0	(112)	0	768,950	0	8,108	8,108	2,982	05/15/2031
91282C-CG-4	UNITED STATES TREASURY NOTE		11/12/2021	GOLDMAN SACHS & CO. LLC		4,739,992	4,800,000	4,776,992	0	0	2,936	0	2,936	0	4,779,928	0	(39,936)	(39,936)	5,016	06/15/2024
91282C-CK-5	UNITED STATES TREASURY NOTE		12/16/2021	VARIOUS		39,609,611	39,746,651	39,647,416	0	0	14,290	0	14,290	0	39,661,706	0	(52,095)	(52,095)	14,336	06/30/2023
91282C-CN-9	UNITED STATES TREASURY NOTE		12/07/2021	J.P. MORGAN SECURITIES LLC		8,420,352	8,486,000	8,475,547	0	0	1,820	0	1,820	0	8,477,368	0	(57,016)	(57,016)	3,747	07/31/2023
91282C-CS-8	UNITED STATES TREASURY NOTE		12/15/2021	VARIOUS		16,608,438	16,875,000	16,748,908	0	0	2,861	0	2,861	0	16,751,770	0	(143,332)	(143,332)	69,485	08/15/2031
91282C-CV-1	UNITED STATES TREASURY NOTE		10/29/2021	CITIGROUP GLOBAL MARKETS INC.		977,654	1,000,000	1,002,619	0	0	(61)	0	(61)	0	1,002,558	0	(24,904)	(24,904)	1,927	08/31/2028
91282C-CW-9	UNITED STATES TREASURY NOTE		11/12/2021	HSBC SECURITIES (USA) INC.		3,913,587	4,000,000	3,957,500	0	0	1,121	0	1,121	0	3,958,621	0	(45,034)	(45,034)	6,298	08/31/2026
91282C-CY-5	UNITED STATES TREASURY NOTE		11/12/2021	WELLS FARGO SECURITIES LLC		7,888,734	8,000,000	7,958,831	0	0	712	0	712	0	7,959,542	0	(70,808)	(70,808)	12,637	09/30/2028
91282C-CZ-2	UNITED STATES TREASURY NOTE		12/07/2021	VARIOUS		11,585,291	11,780,000	11,618,505	0	0	2,616	0	2,616	0	11,621,121	0	(35,830)	(35,830)	14,132	09/30/2026
91282C-DF-5	UNITED STATES TREASURY NOTE		12/08/2021	CITIGROUP GLOBAL MARKETS INC.		498,319	500,000	493,477	0	0	32	0	32	0	493,509	0	4,811	4,811	741	10/31/2028
91282C-DG-3	UNITED STATES TREASURY NOTE		11/12/2021	CITIGROUP GLOBAL MARKETS INC.		13,639,896	13,709,000	13,669,395	0	0	277	0	277	0	13,669,673	0	(29,776)	(29,776)	6,391	10/31/2026
0599999. Subtotal - Bonds - U.S. Governments						769,183,777	764,543,915	771,471,955	568,313,342	0	(1,000,009)	0	(1,000,009)	0	767,782,172	0	1,401,617	1,401,617	5,047,803	XXX
013051-DU-8	PROVINCE OF ALBERTA		09/01/2021	MATURITY 100.0000		3,963,221	3,956,635	3,712,488	3,920,421	0	8,489	0	8,489	(160,729)	3,768,181	195,040	0	195,040	53,247	09/01/2021
135087-A6-1	CANADIAN GOVERNMENT		06/24/2021	NATIONAL BANK FINANCIAL		2,484,615	2,373,981	2,355,153	2,430,387	0	(14,204)	0	(14,204)	(83,546)	2,332,637	161,642	(9,663)	151,979	21,352	06/01/2023
135087-B4-5	CANADIAN GOVERNMENT		06/24/2021	MERRILL LYNCH		667,842	617,235	606,747	622,890	0	(1,309)	0	(1,309)	(31,840)	589,741	51,993	26,109	78,102	9,206	06/01/2024
135087-D5-0	CANADIAN GOVERNMENT		06/24/2021	VARIOUS		9,185,798	8,554,245	8,532,384	8,704,007	0	(11,514)	0	(11,514)	(389,115)	8,303,378	573,868	308,552	882,420	68,847	06/01/2025
135087-H2-3	CANADIAN GOVERNMENT		06/24/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		2,483,802	2,294,848	2,184,347	2,284,176	0	(335)	0	(335)	(98,092)	2,185,750	172,392	125,659	298,051	27,413	06/01/2028
135087-H4-9	CANADIAN GOVERNMENT		06/24/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		788,537	751,761	728,604	770,199	0	(5,007)	0	(5,007)	(46,894)	718,298	71,457	(1,217)	70,240	10,924	03/01/2023
135087-J5-4	CANADIAN GOVERNMENT		06/24/2021	NATIONAL BANK FINANCIAL		12,717	11,870	11,857	12,118	0	(49)	0	(49)	(409)	11,661	800	256	1,056	222	03/01/2024
135087-K3-7	CANADIAN GOVERNMENT		06/24/2021	TD SECURITIES (USA) LLC		3,539,672	3,481,839	3,533,274	3,666,534	0	(10,161)	0	(10,161)	(138,419)	3,517,954	256,982	(235,264)	21,718	26,096	06/01/2030
135087-ZJ-6	CANADIAN GOVERNMENT		06/01/2021	MATURITY 100.0000		1,243,369	1,186,991	1,226,960	1,185,893	0	(6,899)	0	(6,899)	(40,969)	1,138,025	105,343	0	105,343	20,205	06/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13509P-CS-0	CANADA HOUSING TRUST		06/15/2021	MATURITY 100.0000		5,764,163	5,539,289	5,352,706	5,511,146	0	(9,644)	0	(9,644)	(281,714)	5,219,788	544,375	0	544,375	109,519	06/15/2021
13509P-DB-6	CANADA HOUSING TRUST		04/12/2021	RBC CAPITAL MARKETS		1,872,093	1,820,052	1,771,112	1,825,688	0	(4,022)	0	(4,022)	(79,587)	1,742,080	102,891	27,122	130,013	28,284	03/15/2022
13509P-DV-2	CANADA HOUSING TRUST		06/24/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		13,850,239	13,096,463	12,340,464	13,063,406	0	(3,762)	0	(3,762)	(671,673)	12,387,970	926,127	536,142	1,462,269	164,222	09/15/2023
13509P-ER-0	CANADA HOUSING TRUST		06/24/2021	CIBC WORLD MARKETS CORP.		8,595	7,913	7,912	8,152	0	(32)	0	(32)	(299)	7,821	562	212	774	162	03/15/2025
13509P-FL-2	CANADA HOUSING TRUST		06/24/2021	VARIOUS		1,866,319	1,796,312	1,748,267	1,810,658	0	(1,222)	0	(1,222)	(67,692)	1,741,744	91,289	33,286	124,575	20,079	09/15/2026
13509P-FR-9	CANADA HOUSING TRUST		12/15/2021	MATURITY 100.0000		11,506,764	11,711,640	10,985,050	11,503,853	0	124,743	0	124,743	(186,064)	11,442,532	64,232	0	64,232	136,240	12/15/2021
13509P-FY-4	CANADA HOUSING TRUST		03/18/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		3,261,472	3,165,308	3,034,394	3,165,732	0	(3,201)	0	(3,201)	(143,228)	3,019,303	203,350	38,818	242,168	14,898	06/15/2022
13509P-HD-8	CANADA HOUSING TRUST		06/24/2021	SCOTIA CAPITAL INC		1,877,315	1,764,659	1,766,497	1,830,488	0	(4,016)	0	(4,016)	(69,764)	1,756,707	129,037	(8,429)	120,608	29,701	09/15/2029
13509P-HM-8	CANADA HOUSING TRUST		06/24/2021	RBC CAPITAL MARKETS		916,559	890,243	936,410	939,035	0	(2,713)	0	(2,713)	(2,869)	933,453	33,327	(50,221)	(16,894)	8,675	06/15/2030
614853-DS-5	CITY OF MONTREAL		06/24/2021	TD SECURITIES (USA) LLC		432,615	395,664	429,215	430,241	0	(3,152)	0	(3,152)	(1,315)	425,775	15,201	(8,361)	6,840	9,035	09/01/2026
614853-ED-7	CITY OF MONTREAL		06/24/2021	RBC CAPITAL MARKETS		417,965	395,664	410,153	423,766	0	(1,599)	0	(1,599)	(14,567)	407,600	28,245	(17,880)	10,365	7,556	09/01/2029
62620D-AH-4	BRIT COL MUNI FIN AUTH		06/24/2021	BMO NESBITT BURNS		427,248	395,664	422,352	436,059	0	(2,204)	0	(2,204)	(14,990)	418,865	29,026	(20,643)	8,383	7,342	10/09/2029
68323A-AW-4	ONTARIO (PROVINCE OF)		06/24/2021	VARIOUS		895,399	850,677	827,511	860,685	0	(4,799)	0	(4,799)	(49,410)	806,476	75,961	12,962	88,923	15,070	06/02/2022
683244-AF-4	ONT SCHOOL BOARDS FIN CP		10/11/2021	SINKING FUND REDEMPTION 100.0000		60,674	60,045	58,542	59,724	0	(89)	0	(89)	(3,053)	56,582	4,092	0	4,092	2,699	10/11/2027
68333Z-AM-9	ONTARIO (PROVINCE OF)		06/28/2021	DESJARDINS SECURITIES INTERNATIONAL INC.		393,864	395,664	391,977	393,174	0	(29)	0	(29)	(1,201)	391,944	13,566	(11,645)	1,921	3,403	09/08/2027
74814Z-FF-5	PROVINCE OF QUEBEC		06/24/2021	SCOTIA CAPITAL INC		465,090	435,230	458,493	473,487	0	(2,154)	0	(2,154)	(16,276)	455,057	31,533	(21,500)	10,033	8,312	09/01/2029
891288-DV-1	CITY OF TORONTO CANADA		06/24/2021	NATIONAL BANK FINANCIAL		863,113	870,460	864,196	879,218	0	(674)	0	(674)	(15,262)	863,282	43,833	(44,002)	(169)	8,307	12/02/2030
AM0698-44-0	ASIAN DEVELOPMENT BANK	B	10/22/2021	AUSTRALIAN NEW ZEALAND BANK		2,253,703	2,178,900	2,407,265	2,308,770	0	(462)	0	(462)	96,924	2,405,232	(165,309)	13,780	(151,529)	78,788	01/19/2022
AM2612-60-5	BUNDESOBLIGATION	B	11/30/2021	VARIOUS		5,510,024	5,378,010	5,448,222	5,796,321	0	(8,276)	0	(8,276)	(395,273)	5,392,773	100,654	16,597	117,251	0	04/08/2022
AM7816-75-5	UK TSY 1 1/4% 2027	B	03/17/2021	ROYAL BANK OF SCOTLAND		204,061	189,448	195,092	207,411	0	(479)	0	(479)	(12,942)	193,989	17,390	(7,319)	10,071	1,573	07/22/2027
A01311-32-0	BUNDESOBLIGATION	B	10/18/2021	VARIOUS		4,840,053	4,536,630	4,771,644	4,899,791	0	(1,928)	0	(1,928)	(172,501)	4,725,363	81,904	32,786	114,690	0	10/07/2022
A02234-78-6	DEXIA CREDIT LOCAL	B	01/25/2021	TORONTO DOMINION BANK		971,551	947,240	925,937	969,215	0	(575)	0	(575)	(44,738)	923,902	45,065	2,585	47,650	6,668	06/15/2022
A02235-42-9	BUNDESREPUB. DEUTSCHLAND	B	01/04/2021	NATWEST MARKETS PLC		2,646,087	2,274,000	2,358,732	2,451,742	0	(17)	0	(17)	(96,938)	2,354,788	96,736	194,562	291,298	4,672	08/15/2027
A09653-49-1	EUROPEAN INVESTMENT BANK	B	10/13/2021	VARIOUS		4,293,857	4,194,920	4,264,684	2,959,615	0	11,343	0	11,343	55,653	4,320,478	(76,359)	49,738	(26,621)	28,732	12/15/2023
AP1154-04-0	BUNDESREPUB. DEUTSCHLAND	B	11/30/2021	VARIOUS		182,651	136,440	175,202	191,000	0	(848)	0	(848)	(17,824)	172,328	11,268	(945)	10,323	1,734	08/15/2048
AP5002-95-5	FMS WERTMANAGEMENT	B	07/08/2021	CITIGROUP GLOBAL MARKETS INC.		702,631	676,600	664,012	681,718	0	336	0	336	(16,557)	665,497	22,353	14,781	37,134	6,544	09/07/2023
AQ5976-66-9	FMS WERTMANAGEMENT	B	07/08/2021	HSBC BANK PLC		975,181	947,240	981,202	951,115	0	1,841	0	1,841	39,520	992,476	(30,611)	13,316	(17,295)	8,075	09/07/2022
A06999-33-0	KFW	B	02/26/2021	TORONTO DOMINION BANK		1,004,665	960,772	941,827	967,789	0	227	0	227	(23,504)	944,512	42,134	18,019	60,153	2,087	12/15/2022
AQ7271-72-1	BK NEDERLANDSE GEMEENTEN	B	06/28/2021	ROYAL BANK OF SCOTLAND		1,819,391	1,759,160	1,782,671	1,768,969	0	2,774	0	2,774	29,246	1,800,988	(1,685)	20,087	18,402	18,827	06/17/2022
AQ8974-89-3	KOMMUNALBANKEN AS	B	07/08/2021	ROYAL BANK OF SCOTLAND		1,046,936	1,014,900	965,184	1,020,621	0	1,201	0	1,201	(51,068)	970,754	59,803	16,379	76,182	7,139	11/30/2022
AR6412-50-6	UK TSY 1 5/8% 2028	B	09/24/2021	VARIOUS		7,253,463	6,507,539	6,772,539	4,661,066	0	(10,684)	0	(10,684)	(320,800)	6,716,029	455,468	81,966	537,434	50,433	10/22/2028
AR7620-91-7	EXPORT DEVELOPMNT CANADA		07/08/2021	ROYAL BANK OF SCOTLAND		325,664	311,236	308,851	315,747	0	(231)	0	(231)	(7,668)	307,847	10,340	7,477	17,817	2,580	12/08/2023
AS9591-63-5	INTER-AMERICAN DEVEL BK	B	10/13/2021	VARIOUS		3,487,028	3,396,532	3,235,955	3,426,421	0	990	0	990	(186,827)	3,240,584	190,414	56,030	246,444	33,517	12/15/2023
AT6340-23-2	BUNDESOBLIGATION	B	10/27/2021	DEUTSCHE BANK SECURITIES INC.		210,086	203,069	221,790	0	0	(652)	0	(652)	0	221,138	(11,097)	45	(11,052)	0	10/13/2023
AT6477-61-2	UK TSY 1% 2024	B	06/10/2021	VARIOUS		9,212,341	8,736,259	8,627,262	8,942,321	0	(9,613)	0	(9,613)	(350,307)	8,582,400	497,181	132,759	629,940	43,870	04/22/2024
AU6787-78-5	KOMMUNALBANKEN AS	B	10/13/2021	VARIOUS		1,856,181	1,779,458	1,740,604	1,834,080	0	(6,787)	0	(6,787)	(107,066)	1,720,227	118,088	17,867	135,955	17,216	12/15/2023
AW5666-80-4	JAPAN (10 YEAR ISSUE)	B	11/02/2021	MUFG SECURITIES AMERICAS INC.		886,337	868,961	946,107	0	0	(400)	0	(400)	0	945,707	(64,314)	4,945	(59,369)	785	12/20/2028
AX8262-11-2	UK TSY 0 7/8% 2029	B	09/24/2021	VARIOUS		3,496,170	3,349,170	3,452,619	3,608,793	0	(8,368)	0	(8,368)	(165,999)	3,434,426	231,583	(169,839)	61,744	14,732	10/22/2029
AZ3212-98-4	BUNDESOBLIGATION	B	05/05/2021	MERRILL LYNCH		286,488	264,921	264,135	293,179	0	(702)	0	(702)	(31,607)	260,869	26,472	(853)	25,619	0	10/18/2024
BH2956-14-3	UK TSY 0 3/8% 2030	B	11/16/2021	VARIOUS		4,966,719	4,993,308	5,040,161	5,065,066	0	(1,488)	0	(1,488)	(63,920)	5,038,519	136,844	(208,644)	(71,800)	7,745	10/22/2030
BH5279-48-5	JAPAN (10 YEAR ISSUE)	B	02/25/2021	DEUTSCHE BANK SECURITIES INC.		4,710,573	4,344,804	4,694,997	4,887,192	0	(757)	0	(757)	(194,961)	4,691,475	58,748	(39,650)	19,098	2,044	03/20/2030
BH7282-32-1	AUSTRALIAN GOVERNMENT	B	05/03/2021	UBS SECURITIES LLC		1,007,505	944,190	846,477	994,272	0	444	0	444	(146,931)	847,784	155,929	3,791	159,720	1,150	11/21/2024
BJ7899-48-4	FRANCE (GOVT OF)	B	10/27/2021	NOMURA INTERNATIONAL PLC		34,565	34,110	35,797	37,573	0	(74)	0	(74)	(1,799)	35,700	(86)	(1,048)	(1,134)	0	11/25/2030
BJ8830-26-4	UK TSY 0 1/8% 2028	B	02/17/2021	VARIOUS		3,301,622	3,288,276	3,182,642	3,332,739	0	(141)	0	(141)	(150,668)	3,181,929	149,900	(30,208)	119,692	2,704	01/31/2028
BJ9482-80-0	BUNDESREPUB. DEUTSCHLAND	B	06/15/2021	VARIOUS		457,397	420,690	459,653	466,781	0	(243)	0	(243)	(6,581)	459,220	1,876	(3,699)	(1,823)	0	08/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BM3107-73-7	UK TSY 0 1/4% 2031	B	11/04/2021	VARIOUS		1,981,728	2,097,460	2,066,621	0	0	1,648	0	1,648	0	2,068,269	(38,362)	(48,179)	(86,541)	1,096	07/31/2031
BM3710-23-3	EUROPEAN UNION	B	11/30/2021	NOMURA INTERNATIONAL PLC		164,272	170,550	176,365	182,355	0	25	0	25	(5,986)	176,394	(7,121)	(5,000)	(12,121)	543	11/04/2050
BN2612-61-0	BUNDESREPUB. DEUTSCHLAND	B	06/15/2021	VARIOUS		1,853,048	1,682,760	1,864,893	0	0	(624)	0	(624)	0	1,864,268	10,160	(21,380)	(11,220)	0	02/15/2031
BN3329-25-5	BUNDESOBLIGATION	B	08/25/2021	VARIOUS		931,974	866,394	942,348	0	0	(1,225)	0	(1,225)	0	941,123	(15,116)	5,967	(9,149)	0	04/10/2026
B02326-78-9	UNITED KINGDOM GILT	B	11/17/2021	MORGAN STANLEY & CO. INTERN.LTD.		1,524,281	1,556,180	1,528,530	0	0	517	0	517	0	1,529,046	1,475	(6,240)	(4,765)	4,247	10/22/2026
B06333-29-4	GRAND DUCHY OF LUXEMBOUR	B	06/24/2021	NATIXIS PARIS		1,428,704	1,364,400	1,417,242	0	0	(221)	0	(221)	0	1,417,021	24,402	(12,719)	11,683	0	03/24/2031
EC2472-01-6	EUROPEAN INVESTMENT BANK (GBP)	B	07/29/2021	CITIGROUP GLOBAL MARKETS INC.		910,668	744,260	930,897	0	0	(7,250)	0	(7,250)	0	923,648	(12,918)	(61)	(12,979)	12,610	04/15/2025
EC3022-80-2	BUNDESREPUB. DEUTSCHLAND	B	11/19/2021	VARIOUS		405,067	261,510	412,918	0	0	(2,207)	0	(2,207)	0	410,711	(10,286)	4,642	(5,644)	12,638	01/04/2031
EC4532-73-4	UNITED KINGDOM TREASURY BOND	B	04/26/2021	BNP PARIBAS		1,070,769	879,580	993,122	1,071,186	0	(12,542)	0	(12,542)	(103,436)	955,209	119,807	(4,247)	115,560	28,752	03/07/2025
EC4818-50-5	KFW	B	02/26/2021	J.P. MORGAN SECURITIES LLC		2,827,201	2,706,400	2,730,885	2,747,398	0	(4,736)	0	(4,736)	(263,987)	2,478,675	316,241	32,285	348,526	113,844	06/07/2021
EC9870-79-0	WESTERN AUST TREAS CORP	B	07/15/2021	MATURITY 100.0000		1,346,580	1,307,340	1,599,089	1,420,803	0	(34,420)	0	(34,420)	(57,164)	1,329,220	17,360	0	17,360	96,132	07/15/2021
EG8729-49-3	UK TSY 4 3/4% 2030	B	05/25/2021	VARIOUS		1,026,035	723,962	995,210	1,028,984	0	(9,695)	0	(9,695)	(57,803)	961,486	84,741	(20,192)	64,549	14,575	12/07/2030
EH7282-00-5	UNITED KINGDOM TREASURY BOND	B	07/30/2021	VARIOUS		6,530,371	6,184,124	6,361,961	6,505,157	0	(53,478)	0	(53,478)	(364,283)	6,087,395	412,752	30,223	442,975	146,043	03/07/2022
EI0835-45-0	JAPAN (20 YEAR ISSUE)	B	11/02/2021	MUFG SECURITIES AMERICAS INC.		1,951,818	1,651,025	2,098,041	2,185,711	0	(30,230)	0	(30,230)	(153,704)	2,001,777	(50,940)	982	(49,958)	31,339	12/20/2029
EI2142-81-4	AUSTRALIAN GOVERNMENT	B	10/22/2021	DEUTSCHE SECURITIES AUSTRALIA LTD		932,581	871,560	1,077,008	961,945	0	(19,167)	0	(19,167)	(56,637)	886,142	27,535	18,904	46,439	67,105	07/15/2022
EI4719-62-7	BUNDESREPUB. DEUTSCHLAND	B	01/04/2021	MATURITY 100.0000		413,093	384,516	403,703	413,216	0	(77)	0	(77)	(56,438)	356,701	56,392	0	56,392	10,327	01/04/2021
EI6045-77-3	UK TSY 3 3/4% 2021	B	04/30/2021	VARIOUS		7,318,670	7,063,704	6,904,820	7,299,924	0	(50,386)	0	(50,386)	(642,021)	6,607,517	696,196	14,956	711,152	147,383	09/07/2021
EI8792-38-0	BUNDESREPUB. DEUTSCHLAND	B	10/18/2021	VARIOUS		403,521	386,580	405,672	423,277	0	(4,170)	0	(4,170)	(57,813)	361,294	40,855	1,372	42,227	13,102	01/04/2022
EJ2373-49-0	UNITED KINGDOM TREASURY BOND	B	06/30/2021	VARIOUS		1,637,243	1,569,712	1,542,256	1,633,471	0	(11,341)	0	(11,341)	(101,186)	1,520,944	117,603	(1,304)	116,299	20,741	09/07/2022
EJ5066-25-7	BUNDESREPUB. DEUTSCHLAND	B	09/22/2021	MERRILL LYNCH		180,867	170,550	188,960	0	0	(2,265)	0	(2,265)	0	186,695	(5,999)	171	(5,828)	1,592	02/15/2023
EJ6775-78-1	BUNDESREPUB. DEUTSCHLAND	B	09/22/2021	MORGAN STANLEY & CO. INTERN.LTD.		72,738	68,220	75,975	0	0	(908)	0	(908)	0	75,068	(2,412)	83	(2,329)	1,481	05/15/2023
EJ7072-18-8	UNITED KINGDOM TREASURY BOND	B	01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/07/2023
EK1093-96-3	UK TSY 2 3/4% 2024	B	04/26/2021	BNP PARIBAS		2,403,355	2,151,588	2,404,600	0	0	(14,364)	0	(14,364)	0	2,390,236	30,781	(17,662)	13,119	38,276	09/07/2024
EK3785-59-0	LAND BADEN-WUERTTEMBERG	B	01/04/2021	DEUTSCHE BANK SECURITIES INC.		1,727,525	1,569,060	1,520,301	1,703,174	0	(133)	0	(133)	(232,625)	1,470,416	232,464	24,645	257,109	7,943	07/18/2022
EK8199-72-2	NETHERLANDS GOVERNMENT	B	03/05/2021	CITIGROUP GLOBAL MARKETS INC.		24,824	22,740	19,446	23,544	0	30	0	30	(3,216)	20,359	2,744	1,721	4,465	39	07/15/2025
EK8738-74-3	LAND NORDRHEIN-WESTFALEN	B	01/04/2021	J.P. MORGAN SECURITIES LLC		1,567,656	1,432,620	1,299,169	1,528,481	0	55	0	55	(208,765)	1,319,772	208,648	39,236	247,884	2,226	04/17/2023
JK0309-16-7	UK TSY 1 1/2% 2026	B	06/09/2021	VARIOUS		8,015,380	7,318,271	7,680,800	4,835,177	0	(12,943)	0	(12,943)	(270,563)	7,637,654	393,097	(15,370)	377,727	58,735	07/22/2026
JK8199-57-8	WESTERN AUST TREAS CORP	B	10/22/2021	DEUTSCHE SECURITIES AUSTRALIA LTD		1,149,174	1,089,450	1,111,458	1,174,023	0	(8,345)	0	(8,345)	(79,804)	1,085,874	44,671	18,629	63,300	31,922	10/20/2022
LW1419-40-4	BK NEDERLANDSE GEMEENTEN	B	05/24/2021	MATURITY 100.0000		707,500	676,600	646,056	683,654	0	(146)	0	(146)	(38,459)	645,050	62,450	0	62,450	7,959	05/24/2021
LW3164-86-7	JAPAN (10 YR ISSUE)	B	12/27/2021	VARIOUS		7,896,638	7,299,270	7,969,909	8,172,750	0	(1,900)	0	(1,900)	(221,780)	7,949,070	(83,796)	31,363	(52,433)	2,465	06/20/2026
QZ7705-79-6	INTL BK RECON & DEVELOP	B	10/13/2021	HSBC BANK PLC		832,791	825,452	767,589	818,096	0	3,938	0	3,938	(40,935)	781,099	40,480	11,211	51,691	4,337	12/15/2023
QZ9986-34-5	NORDIC INVESTMENT BANK	B	06/30/2021	TORONTO DOMINION BANK		3,463,562	3,383,000	3,172,770	3,401,935	0	8,755	0	8,755	(195,356)	3,215,333	236,066	12,163	248,229	14,328	11/02/2021
Z00255-64-6	BUNDESSCHATZANWEISUNGEN	B	10/18/2021	VARIOUS		2,473,738	2,364,960	2,477,183	2,571,526	0	(10,957)	0	(10,957)	(98,516)	2,462,054	10,511	1,174	11,685	0	09/16/2022
ZP2206-56-0	BUNDESREPUB. DEUTSCHLAND	B	09/13/2021	VARIOUS		717,489	659,460	705,623	51,567	0	(343)	0	(343)	(5,323)	705,100	(3,327)	15,716	12,389	0	02/15/2030
ZP6060-66-6	BUNDESOBLIGATION	B	03/03/2021	J.P. MORGAN SECURITIES LLC		173,526	159,180	162,816	176,288	0	(199)	0	(199)	(14,056)	162,034	11,833	(341)	11,492	0	04/11/2025
ZP6266-23-0	EUROPEAN INVESTMENT BANK	B	11/19/2021	VARIOUS		1,637,519	1,623,840	1,703,111	0	0	(244)	0	(244)	0	1,702,867	(59,459)	(5,889)	(65,348)	14,904	07/22/2027
ZP6772-34-4	BPIFRANCE FINANCEMENT SA	B	07/30/2021	MIZUHO INTERNATIONAL PLC LONDON		2,515,309	2,435,760	2,361,195	2,459,970	0	227	0	227	(98,435)	2,361,762	140,558	12,989	153,547	19,130	07/22/2022
ZR0979-74-3	BUNDESREPUB. DEUTSCHLAND	B	11/30/2021	VARIOUS		230,568	227,400	225,088	244,889	0	(40)	0	(40)	(19,787)	225,062	5,965	(458)	5,507	0	08/15/2050
1099999. Subtotal - Bonds - All Other Governments						207,639,773	197,406,573	199,351,958	183,668,945	0	(272,488)	0	(272,488)	(8,402,191)	197,461,883	9,142,904	1,034,988	10,177,892	2,078,445	XXX
20772G-E6-1	CONNECTICUT ST		01/06/2021	BARCLAYS CAPITAL INC.		901,186	775,000	871,340	840,344	0	(378)	0	(378)	0	839,966	0	61,219	61,219	13,939	03/15/2024
57582P-DM-9	MASSACHUSETTS ST		12/09/2021	VARIOUS		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	182,690	11/01/2025
57582R-HQ-2	MASSACHUSETTS ST		07/01/2021	MATURITY 100.0000		2,415,000	2,415,000	2,880,177	2,460,358	0	(45,358)	0	(45,358)	0	2,415,000	0	0	0	120,750	07/01/2021
68609T-DL-9	OREGON ST		12/01/2021	SINKING FUND REDEMPTION 100.0000		1,110,000	1,110,000	1,110,000	1,110,000	0	0	0	0	0	1,110,000	0	0	0	29,040	12/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97705M-BR-5	WISCONSIN ST		11/01/2021	MATURITY 100.0000		140,000	140,000	170,414	144,598	0	(4,598)	0	(4,598)	0	140,000	0	0	0	7,000	11/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						29,566,186	29,440,000	30,031,931	29,555,300	0	(50,334)	0	(50,334)	0	29,504,966	0	61,219	61,219	353,419	XXX
578459-AE-9	MAYOR & CITY COUNCIL OF CUMBER		06/01/2021	PREREFUNDED		500,000	500,000	583,470	509,329	0	(9,329)	0	(9,329)	0	500,000	0	0	0	16,563	06/01/2036
986438-MA-4	YORK CNTY SC		04/01/2021	MATURITY 100.0000		690,000	690,000	829,553	696,987	0	(6,987)	0	(6,987)	0	690,000	0	0	0	17,250	04/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,190,000	1,190,000	1,413,023	1,206,316	0	(16,316)	0	(16,316)	0	1,190,000	0	0	0	33,813	XXX
023026-CJ-4	AMARILLO TX ECON DEV CORP		08/15/2021	MATURITY 100.0000		740,000	740,000	740,000	740,000	0	0	0	0	0	740,000	0	0	0	16,746	08/15/2021
040484-UU-9	ARIZONA BRD OF RGTS UNIV ARIZO		06/08/2021	J.P. MORGAN SECURITIES LLC		2,094,333	1,810,000	1,877,821	1,874,732	0	(887)	0	(887)	0	1,873,845	0	220,488	220,488	37,060	06/01/2044
04780N-LS-4	ATLANTA GA DEV AUTH		07/01/2021	MATURITY 100.0000		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	6,047	07/01/2021
13033L-WH-6	CALIFORNIA ST HLTH FACS FING A		11/15/2021	SECURITY CALLED AT 100.0000		14,455,000	14,455,000	16,447,766	14,679,361	0	(224,361)	0	(224,361)	0	14,455,000	0	0	0	722,750	11/15/2040
18085P-RC-0	CLARK CNTY NV ARPT REVENUE		07/01/2021	MATURITY 100.0000		370,000	370,000	419,388	376,333	0	(6,333)	0	(6,333)	0	370,000	0	0	0	18,500	07/01/2021
19648A-WL-5	COLORADO ST HLTH FACS AUTH REV		02/01/2021	PREREFUNDED		8,550,000	8,550,000	9,434,241	8,560,503	0	(10,503)	0	(10,503)	0	8,550,000	0	0	0	213,750	02/01/2041
235036-E4-8	DALLAS-FORT WORTH TX INTERNATI		11/01/2021	PREREFUNDED		10,285,000	10,285,000	10,634,073	10,325,704	0	(40,704)	0	(40,704)	0	10,285,000	0	0	0	514,250	11/01/2042
235241-LW-4	DALLAS TX AREA RAPID TRANSIT S		06/08/2021	BARCLAYS CAPITAL INC.		2,776,360	2,000,000	2,432,280	2,415,987	0	(4,507)	0	(4,507)	0	2,411,480	0	364,880	364,880	52,731	12/01/2048
249182-CH-7	DENVER CITY & CNTY CO ARPT REV		11/15/2021	PREREFUNDED		1,860,000	1,860,000	2,203,523	1,917,722	0	(57,722)	0	(57,722)	0	1,860,000	0	0	0	97,650	11/15/2023
31283H-Z6-5	FEDERAL HOME LN MTG CORP #G01665		12/01/2021	MBS PAYDOWN 100.0000		591,104	591,104	626,293	595,175	0	(4,071)	0	(4,071)	0	591,104	0	0	0	16,448	03/01/2034
3128M7-VF-0	FEDERAL HOME LN MTG CORP #G05714		12/01/2021	MBS PAYDOWN 100.0000		775,284	775,284	821,316	781,070	0	(5,786)	0	(5,786)	0	775,284	0	0	0	23,072	03/01/2038
3128MA-D3-0	FEDERAL HOME LN MTG CORP #G07922		12/01/2021	MBS PAYDOWN 100.0000		2,283,639	2,283,639	2,324,316	2,288,226	0	(4,588)	0	(4,588)	0	2,283,639	0	0	0	40,503	01/01/2044
3128MB-5C-7	FEDERAL HOME LN MTG CORP #G13343		12/01/2021	MBS PAYDOWN 100.0000		12,899	12,899	13,186	12,955	0	(57)	0	(57)	0	12,899	0	0	0	316	11/01/2023
3128MB-NM-5	FEDERAL HOME LN MTG CORP #G12896		12/01/2021	MBS PAYDOWN 100.0000		8,518	8,518	8,708	8,558	0	(40)	0	(40)	0	8,518	0	0	0	222	11/01/2022
3128MB-Y5-0	FEDERAL HOME LN MTG CORP #G13232		12/01/2021	MBS PAYDOWN 100.0000		9,536	9,536	9,748	9,578	0	(42)	0	(42)	0	9,536	0	0	0	234	06/01/2023
3128MC-BV-6	FEDERAL HOME LN MTG CORP #G13452		12/01/2021	MBS PAYDOWN 100.0000		40,134	40,134	41,027	40,318	0	(184)	0	(184)	0	40,134	0	0	0	1,123	02/01/2024
3128MM-KF-9	FEDERAL HOME LN MTG CORP #G18293		12/01/2021	MBS PAYDOWN 100.0000		26,432	26,432	27,020	26,539	0	(107)	0	(107)	0	26,432	0	0	0	700	01/01/2024
3128MM-KK-8	FEDERAL HOME LN MTG CORP #G18297		12/01/2021	MBS PAYDOWN 100.0000		10,840	10,840	11,081	10,892	0	(52)	0	(52)	0	10,840	0	0	0	290	02/01/2024
3128PK-7H-1	FEDERAL HOME LN MTG CORP #J08096		12/01/2021	MBS PAYDOWN 100.0000		55,106	55,106	56,759	55,640	0	(534)	0	(534)	0	55,106	0	0	0	1,622	06/01/2023
3128PL-4Z-2	FEDERAL HOME LN MTG CORP #J08940		12/01/2021	MBS PAYDOWN 100.0000		31,434	31,434	32,134	31,525	0	(91)	0	(91)	0	31,434	0	0	0	862	11/01/2023
3128PL-X8-0	FEDERAL HOME LN MTG CORP #J08803		12/01/2021	MBS PAYDOWN 100.0000		19,089	19,089	19,514	19,216	0	(127)	0	(127)	0	19,089	0	0	0	343	10/01/2023
312939-GS-4	FEDERAL HOME LN MTG CORP #A91109		12/01/2021	MBS PAYDOWN 100.0000		194,036	194,036	211,135	197,086	0	(3,051)	0	(3,051)	0	194,036	0	0	0	4,068	02/01/2040
312946-ZU-3	FEDERAL HOME LN MTG CORP #A97955		12/01/2021	MBS PAYDOWN 100.0000		226,801	226,801	236,156	228,003	0	(1,202)	0	(1,202)	0	226,801	0	0	0	6,011	04/01/2041
31307B-3B-4	FEDERAL HOME LN MTG CORP #J23494		12/01/2021	MBS PAYDOWN 100.0000		1,887	1,887	1,875	1,885	0	1	0	1	0	1,887	0	0	0	26	05/01/2028
31307D-N8-5	FEDERAL HOME LN MTG CORP #J24915		12/01/2021	MBS PAYDOWN 100.0000		1,816	1,816	1,803	1,815	0	1	0	1	0	1,816	0	0	0	22	08/01/2028
31307D-Q2-5	FEDERAL HOME LN MTG CORP #J24973		12/01/2021	MBS PAYDOWN 100.0000		2,782	2,782	2,858	2,790	0	(7)	0	(7)	0	2,782	0	0	0	45	08/01/2028
31307D-QY-5	FEDERAL HOME LN MTG CORP #J24971		12/01/2021	MBS PAYDOWN 100.0000		5,093	5,093	5,230	5,108	0	(14)	0	(14)	0	5,093	0	0	0	86	08/01/2028
3131WQ-D3-8	UMBS - POOL ZJ0122		12/01/2021	MBS PAYDOWN 100.0000		30,642	30,642	31,896	30,663	0	(21)	0	(21)	0	30,642	0	0	0	746	06/01/2040
3131WQ-DA-2	UMBS - POOL ZJ0097		12/01/2021	MBS PAYDOWN 100.0000		309,745	309,745	321,844	311,373	0	(1,628)	0	(1,628)	0	309,745	0	0	0	7,331	06/01/2040
3131WQ-DP-9	UMBS - POOL ZJ0110		12/01/2021	MBS PAYDOWN 100.0000		186,444	186,444	194,076	187,098	0	(654)	0	(654)	0	186,444	0	0	0	3,668	06/01/2040
3131X8-6P-6	UMBS - POOL ZK5378		12/01/2021	MBS PAYDOWN 100.0000		341,379	341,379	339,192	341,128	0	251	0	251	0	341,379	0	0	0	4,796	05/01/2028
3131X9-P3-2	UMBS - POOL ZK5842		12/01/2021	MBS PAYDOWN 100.0000		73,504	73,504	75,479	73,699	0	(195)	0	(195)	0	73,504	0	0	0	1,240	08/01/2028
3131X9-P5-7	UMBS - POOL ZK5844		12/01/2021	MBS PAYDOWN 100.0000		671,203	671,203	689,452	672,891	0	(1,687)	0	(1,687)	0	671,203	0	0	0	10,882	08/01/2028
3131X9-P7-3	UMBS - POOL ZK5846		12/01/2021	MBS PAYDOWN 100.0000		13,928	13,928	14,303	13,952	0	(23)	0	(23)	0	13,928	0	0	0	213	08/01/2028
3131X9-PJ-7	UMBS - POOL ZK5825		12/01/2021	MBS PAYDOWN 100.0000		320,633	320,633	318,428	320,413	0	219	0	219	0	320,633	0	0	0	3,882	08/01/2028
3131XJ-NP-3	UMBS - POOL ZL3098		12/01/2021	MBS PAYDOWN 100.0000		545,707	545,707	585,569	548,682	0	(2,975)	0	(2,975)	0	545,707	0	0	0	9,340	05/01/2042
3131XL-JS-7	UMBS - POOL ZL4773		12/01/2021	MBS PAYDOWN 100.0000		327,570	327,570	334,019	328,152	0	(582)	0	(582)	0	327,570	0	0	0	3,871	01/01/2043
3131XL-R6-6	UMBS - POOL ZL5009		12/01/2021	MBS PAYDOWN 100.0000		202,939	202,939	202,336	202,919	0	20	0	20	0	202,939	0	0	0	3,018	02/01/2043
3131XM-WU-5	UMBS - POOL ZL6059		12/01/2021	MBS PAYDOWN 100.0000		434,801	434,801	429,298	434,463	0	337	0	337	0	434,801	0	0	0	7,858	06/01/2043
3131XN-BL-6	UMBS - POOL ZL6343		12/01/2021	MBS PAYDOWN 100.0000		225,996	225,996	230,392	226,208	0	(212)	0	(212)	0	225,996	0	0	0	3,013	06/01/2043
3131XN-CS-0	UMBS - POOL ZL6381		12/01/2021	MBS PAYDOWN 100.0000		85,033	85,033	86,687	85,133	0	(101)	0	(101)	0	85,033	0	0	0	1,079	06/01/2043
3131XN-DN-0	UMBS - POOL ZL6409		12/01/2021	MBS PAYDOWN 100.0000		88,347	88,347	90,065	88,392	0	(45)	0	(45)	0	88,347	0	0	0	1,311	06/01/2043
3131XV-QA-6	UMBS - POOL ZM2249		12/01/2021	MBS PAYDOWN 100.0000		1,723,191	1,723,191	1,726,691	1,723,478	0	(287)	0	(287)	0	1,723,191	0	0	0	27,896	12/01/2046
3131XY-YS-2	UMBS - POOL ZM5221		12/01/2021	MBS PAYDOWN 100.0000		579,020	579,020	607,337	583,761	0	(4,741)	0	(4,741)	0	579,020	0	0	0	10,904	12/01/2047
3131Y9-VF-7	UMBS - POOL ZN3314		12/01/2021	MBS PAYDOWN 100.0000		2,881,518	2,881,518	2,959,859	2,900,461	0	(18,944)	0	(18,944)	0	2,881,518	0	0	0	58,875	02/01/2049
3132A4-7F-9	UMBS - POOL ZS4494		12/01/2021	MBS PAYDOWN 100.0000		72,781	72,781	76,716	73,219	0	(438)	0	(438)	0	72,781	0	0	0	1,093	08/01/2042
3132A4-NL-8	UMBS - POOL ZS3995		12/01/2021	MBS PAYDOWN 100.0000		50,111	50,111	53,783	50,472	0	(361)	0	(361)	0	50,111	0	0	0	984	07/01/2044
3132A4-NP-9	UMBS - POOL ZS3998		12/01/2021	MBS PAYDOWN 100.0000		212,354	212,354	228,878	214,105	0	(1,751)	0	(1,751)	0	212,354	0	0	0	4,171	08/01/2044
3132AA-SE-5	UMBS - POOL ZS9517		12/01/2021	MBS PAYDOWN 100.0000		250,708	250,708	261,990	252,388	0	(1,680)	0	(1,680)	0	250,708	0	0	0	4,121	01/01/2044
3132AC-S3-5	UMBS - POOL ZT0538		12/01/2021	MBS PAYDOWN 100.0000		5,535,204	5,535,204	5,536,717	5,534,781	0	423	0	423	0	5,535,204	0	0	0	89,851	03/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132D5-3H-3	UMBS - POOL SB8000		12/01/2021	MBS PAYDOWN 100.0000		562,126	562,126	573,105	565,145	0	(3,019)	0	(3,019)	0	562,126	0	0	0	7,656	07/01/2034
3132D5-3K-6	UMBS - POOL SB8002		12/01/2021	MBS PAYDOWN 100.0000		5,632,581	5,632,581	5,746,941	5,663,960	0	(31,379)	0	(31,379)	0	5,632,581	0	0	0	77,361	08/01/2034
3132D5-3P-5	UMBS - POOL SB8006		12/01/2021	MBS PAYDOWN 100.0000		1,673,948	1,673,948	1,708,342	1,683,298	0	(9,350)	0	(9,350)	0	1,673,948	0	0	0	22,451	09/01/2034
3132D5-3W-0	UMBS - POOL SB8013		12/01/2021	MBS PAYDOWN 100.0000		6,292,990	6,292,990	6,427,700	6,327,865	0	(34,874)	0	(34,874)	0	6,292,990	0	0	0	71,694	09/01/2034
3132D5-5E-8	UMBS - POOL SB8045		12/01/2021	MBS PAYDOWN 100.0000		8,285,336	8,285,336	8,619,338	8,362,226	0	(76,891)	0	(76,891)	0	8,285,336	0	0	0	97,464	05/01/2035
3132D5-5T-5	UMBS - POOL SB8058		12/01/2021	MBS PAYDOWN 100.0000		8,300,479	8,300,479	8,719,393	8,376,805	0	(76,327)	0	(76,327)	0	8,300,479	0	0	0	103,696	08/01/2035
3132D5-6P-2	UMBS - POOL SB8078		12/01/2021	VARIOUS		4,094,092	4,083,922	4,196,868	4,126,452	0	(14,666)	0	(14,666)	0	4,111,786	0	(17,694)	(17,694)	32,157	12/01/2035
3132D6-AX-8	UMBS - POOL SB8122		12/01/2021	MBS PAYDOWN 100.0000		113,399	113,399	115,365	0	0	(17)	0	(17)	0	113,399	0	0	0	300	10/01/2036
3132DV-6K-6	UMBS - POOL SD8074		12/01/2021	MBS PAYDOWN 100.0000		483,653	483,653	506,627	0	0	(3,752)	0	(3,752)	0	483,653	0	0	0	4,596	07/01/2050
3132DV-6V-2	UMBS - POOL SD8084		12/01/2021	MBS PAYDOWN 100.0000		324,312	324,312	339,716	0	0	(2,448)	0	(2,448)	0	324,312	0	0	0	3,220	08/01/2050
3132DV-7A-7	UMBS - POOL SD8089		12/01/2021	MBS PAYDOWN 100.0000		10,214,055	10,214,055	10,646,157	10,294,140	0	(80,085)	0	(80,085)	0	10,214,055	0	0	0	120,486	07/01/2050
3132DV-7B-5	UMBS - POOL SD8090		12/01/2021	MBS PAYDOWN 100.0000		1,947,619	1,947,619	2,007,265	1,954,260	0	(6,640)	0	(6,640)	0	1,947,619	0	0	0	21,528	09/01/2050
3132DV-7K-5	UMBS - POOL SD8098		03/24/2021	VARIOUS		48,028,813	47,977,930	49,632,794	49,568,276	0	(101,637)	0	(101,637)	0	49,466,639	0	(1,437,826)	(1,437,826)	301,833	10/01/2050
3132DW-B5-1	UMBS - POOL SD8160		12/01/2021	MBS PAYDOWN 100.0000		201,089	201,089	204,085	0	0	(69)	0	(69)	0	201,089	0	0	0	844	08/01/2051
3132DW-BY-8	UMBS - POOL SD8155		12/01/2021	MBS PAYDOWN 100.0000		24,999	24,999	25,405	0	0	(12)	0	(12)	0	24,999	0	0	0	134	07/01/2051
3132DW-CC-5	UMBS - POOL SD8167		12/01/2021	MBS PAYDOWN 100.0000		22,741	22,741	23,615	0	0	(24)	0	(24)	0	22,741	0	0	0	96	09/01/2051
3132DW-CU-5	UMBS - POOL SD8183		12/03/2021	CITIGROUP GLOBAL MARKETS INC.		663,694	647,704	661,620	0	0	0	0	0	0	661,620	0	2,075	2,075	540	12/01/2051
3132GV-KB-7	FEDERAL HOME LN MTG CORP #Q09890		12/01/2021	MBS PAYDOWN 100.0000		1,393,029	1,393,029	1,418,060	1,394,702	0	(1,673)	0	(1,673)	0	1,393,029	0	0	0	25,535	08/01/2042
3132J8-4Z-0	FEDERAL HOME LN MTG CORP #Q17639		12/01/2021	MBS PAYDOWN 100.0000		297,180	297,180	296,808	297,148	0	32	0	32	0	297,180	0	0	0	4,476	04/01/2043
3132LA-KX-9	FEDERAL HOME LN MTG CORP #V84810		12/01/2021	MBS PAYDOWN 100.0000		11,388,365	11,388,365	11,604,121	11,431,632	0	(43,267)	0	(43,267)	0	11,388,365	0	0	0	200,829	11/01/2048
3132XC-SE-6	FEDERAL HOME LN MTG CORP #G67717		12/01/2021	MBS PAYDOWN 100.0000		1,138,444	1,138,444	1,168,239	1,143,231	0	(4,787)	0	(4,787)	0	1,138,444	0	0	0	21,772	11/01/2048
3132XC-SF-3	FHLMC POOL G67718		12/01/2021	MBS PAYDOWN 100.0000		1,497,911	1,497,911	1,627,573	1,528,291	0	(30,380)	0	(30,380)	0	1,497,911	0	0	0	28,587	01/01/2049
31335B-WV-4	FEDERAL HOME LN MTG CORP #G61560		12/01/2021	MBS PAYDOWN 100.0000		1,548,200	1,548,200	1,542,394	1,547,518	0	682	0	682	0	1,548,200	0	0	0	23,540	08/01/2043
31335B-WX-0	FEDERAL HOME LN MTG CORP #G61562		12/01/2021	MBS PAYDOWN 100.0000		3,500,392	3,500,392	3,649,295	3,527,000	0	(26,608)	0	(26,608)	0	3,500,392	0	0	0	81,413	11/01/2046
31335B-YW-0	FEDERAL HOME LN MTG CORP #G61625		12/01/2021	MBS PAYDOWN 100.0000		2,155,159	2,155,159	2,147,583	2,154,250	0	910	0	910	0	2,155,159	0	0	0	32,470	08/01/2043
31335B-ZC-3	FEDERAL HOME LN MTG CORP #G61639		12/01/2021	MBS PAYDOWN 100.0000		546,726	546,726	569,278	550,603	0	(3,878)	0	(3,878)	0	546,726	0	0	0	12,639	12/01/2045
31335B-ZY-5	FEDERAL HOME LN MTG CORP #G61659		12/01/2021	MBS PAYDOWN 100.0000		135,549	135,549	137,201	135,761	0	(212)	0	(212)	0	135,549	0	0	0	3,056	07/01/2042
31335C-AM-6	FEDERAL HOME LN MTG CORP #G61812		12/01/2021	MBS PAYDOWN 100.0000		1,615,220	1,615,220	1,612,192	1,614,931	0	289	0	289	0	1,615,220	0	0	0	23,688	01/01/2046
31335C-AN-4	FEDERAL HOME LN MTG CORP #G61813		12/01/2021	MBS PAYDOWN 100.0000		3,322,007	3,322,007	3,312,145	3,320,821	0	1,186	0	1,186	0	3,322,007	0	0	0	50,410	07/01/2046
3133A2-6W-5	UMBS - POOL QA8085		02/01/2021	VARIOUS		34,102,731	31,973,415	34,021,712	34,021,712	0	(112,555)	0	(112,555)	0	33,909,157	0	193,574	193,574	182,875	03/01/2050
3133G6-5A-9	UMBS - POOL QN0841		12/01/2021	MBS PAYDOWN 100.0000		75,330	75,330	76,009	75,472	0	(142)	0	(142)	0	75,330	0	0	0	1,007	10/01/2034
3133KM-G5-8	UMBS - POOL RA5620		12/01/2021	MBS PAYDOWN 100.0000		77,247	77,247	78,961	0	0	(41)	0	(41)	0	77,247	0	0	0	351	08/01/2051
3133KM-JE-6	UMBS - POOL RA5661		12/01/2021	MBS PAYDOWN 100.0000		3,806	3,806	3,888	0	0	(2)	0	(2)	0	3,806	0	0	0	17	07/01/2051
3133KY-UZ-0	UMBS - POOL RB5100		12/01/2021	MBS PAYDOWN 100.0000		1,541,895	1,541,895	1,594,416	0	0	(3,274)	0	(3,274)	0	1,541,895	0	0	0	18,814	02/01/2041
3136AR-5B-0	FANNIE MAE 16-26 PA		12/01/2021	MBS PAYDOWN 100.0000		113,560	113,560	119,025	114,153	0	(593)	0	(593)	0	113,560	0	0	0	2,067	10/25/2045
3136AS-JG-2	FANNIE MAE 16-31 UP		12/01/2021	MBS PAYDOWN 100.0000		257,880	257,880	269,444	259,199	0	(1,318)	0	(1,318)	0	257,880	0	0	0	3,818	08/25/2044
3136AU-6B-2	FANNIE MAE 17-3 PG		12/01/2021	MBS PAYDOWN 100.0000		182,944	182,944	186,474	183,222	0	(278)	0	(278)	0	182,944	0	0	0	2,942	01/25/2047
3136AV-WD-7	FANNIE MAE 17-14 DA		04/23/2021	VARIOUS		1,109,788	1,073,952	1,096,522	1,082,472	0	(1,805)	0	(1,805)	0	1,080,667	0	29,121	29,121	12,029	02/25/2045
3136AX-C4-5	FANNIE MAE 17-69 HA		12/01/2021	MBS PAYDOWN 100.0000		458,460	458,460	468,918	459,751	0	(1,291)	0	(1,291)	0	458,460	0	0	0	6,520	06/25/2046
3136AY-2C-6	FANNIEMAE-ACES 17-M13 A2		12/01/2021	VARIOUS		58,959	58,959	59,244	58,939	0	20	0	20	0	58,959	0	0	0	1,333	09/25/2027
3136B0-5W-2	FANNIE MAE 18-13 GP		12/01/2021	MBS PAYDOWN 100.0000		296,732	296,732	300,673	297,486	0	(753)	0	(753)	0	296,732	0	0	0	5,260	01/25/2046
3136B2-R7-9	FANNIE MAE 18-67 HA		12/01/2021	MBS PAYDOWN 100.0000		319,688	319,688	326,664	322,431	0	(2,743)	0	(2,743)	0	319,688	0	0	0	5,743	04/25/2044
3136B3-MW-7	FANNIE MAE 18-84 CA		12/01/2021	MBS PAYDOWN 100.0000		4,081,184	4,081,184	4,139,851	4,097,505	0	(16,321)	0	(16,321)	0	4,081,184	0	0	0	81,583	11/25/2045
3136B3-RT-9	FANNIE MAE 18-89 CA		12/01/2021	MBS PAYDOWN 100.0000		4,375,051	4,375,051	4,428,372	4,384,523	0	(9,472)	0	(9,472)	0	4,375,051	0	0	0	91,334	06/25/2053
3137AW-2P-9	FREDDIE MAC -4134 WA		12/01/2021	MBS PAYDOWN 100.0000		251,573	251,573	257,950	253,939	0	(2,366)	0	(2,366)	0	251,573	0	0	0	6,026	04/15/2038
3137BJ-PS-6	FREDDIE MAC -4485 GA		12/01/2021	MBS PAYDOWN 100.0000		2,641,602	2,641,602	2,759,340	2,662,183	0	(20,581)	0	(20,581)	0	2,641,602	0	0	0	45,308	07/15/2044
3137BP-DW-6	FREDDIE MAC -4583 UP		12/01/2021	MBS PAYDOWN 100.0000		183,395	183,395	191,992	184,223	0	(828)	0	(828)	0	183,395	0	0	0	2,705	07/15/2045
3137BP-JX-8	FREDDIE MAC -4582 PA		12/01/2021	MBS PAYDOWN 100.0000		228,834	228,834	239,489	229,938	0	(1,104)	0	(1,104)	0	228,834	0	0	0	3,429	11/15/2045
3137BX-6U-1	FREDDIE MAC -4679 CA		07/01/2021	MBS PAYDOWN 100.0000		715,687	715,687	729,670	719,546	0	(3,858)	0	(3,858)	0	715,687	0	0	0	7,483	07/15/2042
3137BX-CX-8	FREDDIE MAC -4673 KA		08/01/2021	MBS PAYDOWN 100.0000		623,037	623,037	635,365	626,672	0	(3,635)	0	(3,635)	0	623,037	0	0	0	7,279	08/15/2042
3137FJ-GT-0	FREDDIE MAC -4839 A		12/01/2021	MBS PAYDOWN 100.0000		7,481,549	7,481,549	7,577,406	7,491,135	0	(9,587)	0	(9,587)	0	7,481,549	0	0	0	155,626	04/15/2051
3137FN-QZ-6	FREDDIE MAC -4916 P		12/01/2021	MBS PAYDOWN 100.0000		1,190,417	1,190,417	1,231,664	1,195,264	0	(4,847)	0	(4,847)	0	1,190,417	0	0	0	22,043	09/25/2049
3138AV-P8-2	UMBS - POOL AJ4046		12/01/2021	MBS PAYDOWN 100.0000		250,195	250,195	272,048	252,271	0	(2,076)	0	(2,076)	0	250,195	0	0	0	4,941	10/01/2041
3138E4-2Q-3	UMBS - POOL AK0782		12/01/2021	MBS PAYDOWN 100.0000		150,545	150,545	155,155	150,936	0	(391)	0	(391)	0	150,545	0	0	0	2,427	01/01/2042
3138EE-ZF-9	UMBS - POOL AK9741		12/01/2021	MBS PAYDOWN 100.0000		244,453	244,453	254,060	245,145	0	(691)	0	(691)	0	244,453	0	0	0	4,594	04/01/2042
3138EH-SV-5	UMBS - POOL AL1431		12/01/2021	MBS PAYDOWN 100.0000		767	767	820	773	0	(6)	0	(6)	0	767	0	0	0	17	11/01/2041
3138EM-ZD-6	UMBS - POOL AL5239		12/01/2021	MBS PAYDOWN 100.0000		604	604	649	611	0	(7)	0	(7)	0	604	0	0	0	12	03/01/2044

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138EN-L7-2	UMBS - POOL AL5749		12/01/2021	MBS PAYDOWN 100.0000		545	545	583	550	0	(5)	0	(5)	0	545	0	0	0	12	07/01/2042
3138EP-AB-0	UMBS - POOL AL6301		12/01/2021	MBS PAYDOWN 100.0000		9,192	9,192	9,868	9,324	0	(132)	0	(132)	0	9,192	0	0	0	204	06/01/2042
3138ET-0J-8	UMBS - POOL AL8556		12/01/2021	MBS PAYDOWN 100.0000		61,586	61,586	64,127	62,057	0	(471)	0	(471)	0	61,586	0	0	0	1,306	08/01/2044
3138LX-2E-8	UMBS - POOL A07072		12/01/2021	MBS PAYDOWN 100.0000		375,809	375,809	394,952	380,919	0	(5,110)	0	(5,110)	0	375,809	0	0	0	6,042	07/01/2042
3138M0-NL-0	UMBS - POOL A08494		12/01/2021	MBS PAYDOWN 100.0000		204,647	204,647	215,391	205,682	0	(1,034)	0	(1,034)	0	204,647	0	0	0	2,466	06/01/2027
3138MD-ZA-3	UMBS - POOL AP9736		12/01/2021	MBS PAYDOWN 100.0000		54,326	54,326	57,679	54,702	0	(376)	0	(376)	0	54,326	0	0	0	830	10/01/2042
3138WE-KE-8	UMBS - POOL AS4792		12/01/2021	MBS PAYDOWN 100.0000		3,887,627	3,887,627	3,905,850	3,890,480	0	(2,853)	0	(2,853)	0	3,887,627	0	0	0	65,407	04/01/2045
3138WG-V6-8	UMBS - POOL AS6936		12/01/2021	MBS PAYDOWN 100.0000		889,514	889,514	901,745	891,730	0	(2,216)	0	(2,216)	0	889,514	0	0	0	13,689	04/01/2046
3138WH-GG-1	UMBS - POOL AS7398		12/01/2021	MBS PAYDOWN 100.0000		88,636	88,636	90,360	88,810	0	(174)	0	(174)	0	88,636	0	0	0	1,655	06/01/2046
3138WK-3E-3	UMBS - POOL AS9796		12/01/2021	MBS PAYDOWN 100.0000		793,410	793,410	794,897	793,606	0	(197)	0	(197)	0	793,410	0	0	0	12,671	06/01/2047
3138WM-HJ-3	UMBS - POOL AT0232		12/01/2021	MBS PAYDOWN 100.0000		183,866	183,866	191,335	184,284	0	(418)	0	(418)	0	183,866	0	0	0	2,575	03/01/2043
3138XX-HG-4	UMBS - POOL AW7430		12/01/2021	MBS PAYDOWN 100.0000		10,080	10,080	10,825	10,178	0	(98)	0	(98)	0	10,080	0	0	0	212	01/01/2042
31402C-PL-0	UMBS - POOL 725027		12/01/2021	MBS PAYDOWN 100.0000		143,661	143,661	149,284	144,357	0	(696)	0	(696)	0	143,661	0	0	0	3,724	11/01/2033
31402C-U6-7	UMBS - POOL 725205		12/01/2021	MBS PAYDOWN 100.0000		142,087	142,087	147,626	142,796	0	(709)	0	(709)	0	142,087	0	0	0	3,654	03/01/2034
31402C-V7-4	UMBS - POOL 725238		12/01/2021	MBS PAYDOWN 100.0000		111,714	111,714	116,287	112,269	0	(555)	0	(555)	0	111,714	0	0	0	2,937	03/01/2034
31402C-VZ-2	UMBS - POOL 725232		12/01/2021	MBS PAYDOWN 100.0000		299,113	299,113	311,357	300,685	0	(1,573)	0	(1,573)	0	299,113	0	0	0	7,782	03/01/2034
31402C-YK-2	UMBS - POOL 725314		12/01/2021	MBS PAYDOWN 100.0000		60,685	60,685	63,169	61,020	0	(335)	0	(335)	0	60,685	0	0	0	1,581	04/01/2034
31402J-5R-4	UMBS - POOL 730856		12/01/2021	MBS PAYDOWN 100.0000		37,988	37,988	39,543	38,076	0	(88)	0	(88)	0	37,988	0	0	0	817	08/01/2033
3140F0-PY-4	UMBS - POOL BC4938		12/01/2021	MBS PAYDOWN 100.0000		224,354	224,354	229,595	224,955	0	(600)	0	(600)	0	224,354	0	0	0	2,739	04/01/2031
3140FA-JD-5	UMBS - POOL BD2959		12/01/2021	MBS PAYDOWN 100.0000		818,778	818,778	830,036	820,626	0	(1,849)	0	(1,849)	0	818,778	0	0	0	17,880	07/01/2046
3140GS-PD-8	UMBS - POOL BH4019		12/01/2021	MBS PAYDOWN 100.0000		949,602	949,602	996,933	957,756	0	(8,154)	0	(8,154)	0	949,602	0	0	0	17,658	09/01/2047
3140GY-JX-8	UMBS - POOL BH9277		12/01/2021	MBS PAYDOWN 100.0000		923,640	923,640	980,358	0	0	(5,808)	0	(5,808)	0	923,640	0	0	0	8,768	02/01/2048
3140H5-DV-0	UMBS - POOL BJ3715		12/01/2021	MBS PAYDOWN 100.0000		17,579	17,579	17,909	17,607	0	(28)	0	(28)	0	17,579	0	0	0	326	12/01/2047
3140H5-FR-7	UMBS - POOL BJ3775		12/01/2021	MBS PAYDOWN 100.0000		1,179,361	1,179,361	1,251,781	0	0	(7,648)	0	(7,648)	0	1,179,361	0	0	0	11,551	01/01/2048
3140J6-CU-9	UMBS - POOL BM1882		12/01/2021	MBS PAYDOWN 100.0000		1,531,454	1,531,454	1,597,976	1,543,181	0	(11,728)	0	(11,728)	0	1,531,454	0	0	0	33,464	06/01/2044
3140J6-DR-5	UMBS - POOL BM1911		12/01/2021	MBS PAYDOWN 100.0000		85,957	85,957	108,816	86,203	0	(246)	0	(246)	0	85,957	0	0	0	1,680	11/01/2045
3140J7-LW-3	UMBS - POOL BM3040		12/01/2021	MBS PAYDOWN 100.0000		246,606	246,606	252,077	247,230	0	(624)	0	(624)	0	246,606	0	0	0	5,040	01/01/2045
3140J8-JQ-7	UMBS - POOL BM3870		12/01/2021	MBS PAYDOWN 100.0000		179,716	179,716	181,541	179,906	0	(190)	0	(190)	0	179,716	0	0	0	3,843	03/01/2046
3140J9-H9-5	UMBS - POOL BM4755		12/01/2021	MBS PAYDOWN 100.0000		3,634,518	3,634,518	3,787,595	3,662,408	0	(27,890)	0	(27,890)	0	3,634,518	0	0	0	83,429	02/01/2046
3140J9-N9-8	UMBS - POOL BM4915		12/01/2021	MBS PAYDOWN 100.0000		3,297,588	3,297,588	3,340,869	3,302,481	0	(4,893)	0	(4,893)	0	3,297,588	0	0	0	61,130	06/01/2045
3140J9-Q7-9	UMBS - POOL BM4977		12/01/2021	MBS PAYDOWN 100.0000		3,398,428	3,398,428	3,468,520	3,409,851	0	(11,423)	0	(11,423)	0	3,398,428	0	0	0	65,230	09/01/2046
3140JA-CM-8	UMBS - POOL BM5475		12/01/2021	MBS PAYDOWN 100.0000		2,484,860	2,484,860	2,544,264	2,498,309	0	(13,449)	0	(13,449)	0	2,484,860	0	0	0	45,762	03/01/2048
3140JA-CW-6	UMBS - POOL BM5484		12/01/2021	MBS PAYDOWN 100.0000		4,857,101	4,857,101	4,974,734	4,889,981	0	(32,880)	0	(32,880)	0	4,857,101	0	0	0	89,467	03/01/2049
3140JH-H7-1	UMBS - POOL BN1153		12/01/2021	MBS PAYDOWN 100.0000		4,046,184	4,046,184	4,151,764	4,077,476	0	(31,292)	0	(31,292)	0	4,046,184	0	0	0	69,593	11/01/2048
3140JX-KS-6	UMBS - POOL B03004		12/01/2021	MBS PAYDOWN 100.0000		99,414	99,414	100,175	99,540	0	(126)	0	(126)	0	99,414	0	0	0	1,277	10/01/2034
3140K1-BP-0	UMBS - POOL B05445		12/01/2021	MBS PAYDOWN 100.0000		72,190	72,190	72,841	72,341	0	(151)	0	(151)	0	72,190	0	0	0	975	10/01/2034
3140KM-GU-8	UMBS - POOL BQ2010		12/01/2021	VARIOUS		2,034,271	2,028,579	2,076,282	2,047,352	0	(5,900)	0	(5,900)	0	2,041,452	0	(7,181)	(7,181)	14,519	09/01/2035
3140KQ-N3-1	UMBS - POOL BQ4909		12/01/2021	VARIOUS		53,885,579	52,808,692	54,723,007	54,722,802	0	(30,259)	0	(30,259)	0	54,692,543	0	(806,965)	(806,965)	236,152	09/01/2050
3140KQ-WX-5	UMBS - POOL BQ5161		12/01/2021	MBS PAYDOWN 100.0000		179,782	179,782	190,021	180,347	0	(565)	0	(565)	0	179,782	0	0	0	2,830	12/01/2050
3140Q8-AC-9	UMBS - POOL CA0902		12/01/2021	MBS PAYDOWN 100.0000		360,350	360,350	358,830	360,175	0	175	0	175	0	360,350	0	0	0	5,550	12/01/2032
3140Q8-E8-4	UMBS - POOL CA1058		12/01/2021	MBS PAYDOWN 100.0000		87,799	87,799	89,445	87,958	0	(159)	0	(159)	0	87,799	0	0	0	1,608	01/01/2048
3140Q8-FP-5	UMBS - POOL CA1073		12/01/2021	MBS PAYDOWN 100.0000		928,505	928,505	985,521	0	0	(7,639)	0	(7,639)	0	928,505	0	0	0	8,680	01/01/2048
3140Q8-KL-8	UMBS - POOL CA1198		12/01/2021	MBS PAYDOWN 100.0000		4,563,464	4,563,464	4,676,124	4,581,475	0	(18,011)	0	(18,011)	0	4,563,464	0	0	0	87,198	02/01/2048
3140Q8-RK-3	UMBS - POOL CA1389		12/01/2021	MBS PAYDOWN 100.0000		6,937,978	6,937,978	7,135,277	7,002,458	0	(64,480)	0	(64,480)	0	6,937,978	0	0	0	144,264	03/01/2048
3140Q9-NW-9	UMBS - POOL CA2204		12/01/2021	MBS PAYDOWN 100.0000		6,954,883	6,954,883	7,138,536	7,021,753	0	(66,870)	0	(66,870)	0	6,954,883	0	0	0	149,017	08/01/2048
3140QE-A2-8	UMBS - POOL CA6324		02/01/2021	VARIOUS		11,058,242	10,447,321	10,979,481	10,968,920	0	(16,156)	0	(16,156)	0	10,952,765	0	105,477	105,477	50,279	07/01/2050
3140QE-BC-5	UMBS - POOL CA6334		02/01/2021	VARIOUS		11,546,872	10,905,667	11,458,619	11,445,973	0	(13,877)	0	(13,877)	0	11,432,096	0	114,776	114,776	52,720	07/01/2050
3140QE-S6-0	UMBS - POOL CA6840		12/01/2021	VARIOUS		11,455,613	11,015,188	11,547,015	11,523,111	0	(10,430)	0	(10,430)	0	11,512,681	0	(57,068)	(57,068)	53,463	09/01/2035
3140QH-KM-6	UMBS - POOL CA9299		12/01/2021	MBS PAYDOWN 100.0000		1,065,877	1,065,877	1,140,821	0	0	(4,829)	0	(4,829)	0	1,065,877	0	0	0	11,805	02/01/2051
3140QK-NP-9	UMBS - POOL CB0397		12/01/2021	MBS PAYDOWN 100.0000		576,956	576,956	608,689	0	0	(2,170)	0	(2,170)	0	576,956	0	0	0	5,629	05/01/2051
3140QK-ZZ-4	UMBS - POOL CB0759		12/01/2021	MBS PAYDOWN 100.0000		1,067,683	1,067,683	1,107,596	0	0	(843)	0	(843)	0	1,067,683	0	0	0	4,155	06/01/2036
3140QL-MK-9	UMBS - POOL CB1261		12/01/2021	MBS PAYDOWN 100.0000		77,469	77,469	79,152	0	0	(40)	0	(40)	0	77,469	0	0	0	338	08/01/2051
3140QM-K3-7	UMBS - POOL CB2113		12/01/2021	MBS PAYDOWN 100.0000		70,539	70,539	74,198	0	0	0	0	0	0	70,539	0	0	0	147	11/01/2041
3140X5-N4-1	UMBS - POOL FM2210		12/01/2021	MBS PAYDOWN 100.0000		524,395	524,395	541,028	527,910	0	(3,515)	0	(3,515)	0	524,395	0	0	0	7,152	10/01/2047
3140X6-2N-0	UMBS - POOL FM3480		12/01/2021	MBS PAYDOWN 100.0000		9,830,301	9,830,301	10,274,201	9,883,243	0	(52,941)	0	(52,941)	0	9,830,301	0	0	0	131,357	06/01/2050
3140X6-6E-6	UMBS - POOL FM3568		12/01/2021	MBS PAYDOWN 100.0000		3,059,432	3,059,432	3,330,837	3,121,306	0	(61,874)	0	(61,874)	0	3,059,432	0	0	0	60,918	09/01/2049
3140X6-UC-3	UMBS - POOL FM3278		12/01/2021	MBS PAYDOWN 100.0000		696,026	696,026	738,766	0	0	(4,899)	0	(4,899)	0	696,026	0	0	0	6,545	11/01/2048
3140X7-5L-9	UMBS - POOL FM4450		12/01/2021	VARIOUS		6,183,392	6,058,790	6,282,208	6,276,101	0	(1,680)	0	(1,680)	0	6,274,421	0	(91,028)	(91,028)	28,665	09/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140X7-ZM-4	UMBS - POOL FM4347		12/01/2021	MBS PAYDOWN 100.0000		5,567,080	5,567,080	5,876,314	5,599,973	0	(32,893)	0	(32,893)	0	5,567,080	0	0	0	85,059	09/01/2050
3140X8-UU-9	UMBS - POOL FM5094		12/01/2021	MBS PAYDOWN 100.0000		680,894	680,894	722,705	0	0	(4,838)	0	(4,838)	0	680,894	0	0	0	6,447	06/01/2049
3140XB-LN-8	UMBS - POOL FM7532		12/01/2021	MBS PAYDOWN 100.0000		666,964	666,964	723,030	0	0	(3,637)	0	(3,637)	0	666,964	0	0	0	6,027	04/01/2051
3140XB-ZD-5	UMBS - POOL FM7939		12/01/2021	MBS PAYDOWN 100.0000		537,830	537,830	569,008	0	0	(1,152)	0	(1,152)	0	537,830	0	0	0	3,343	06/01/2036
3140XC-AU-2	UMBS - POOL FM8118		12/01/2021	MBS PAYDOWN 100.0000		41,899	41,899	42,763	0	0	(16)	0	(16)	0	41,899	0	0	0	146	08/01/2051
31410K-AG-9	UMBS - POOL 889307		12/01/2021	MBS PAYDOWN 100.0000		388,787	388,787	404,642	390,848	0	(2,061)	0	(2,061)	0	388,787	0	0	0	10,217	07/01/2037
31410L-D7-4	UMBS - POOL 890326		12/01/2021	MBS PAYDOWN 100.0000		2,938	2,938	3,198	2,972	0	(34)	0	(34)	0	2,938	0	0	0	85	01/01/2040
31410L-LZ-3	UMBS - POOL 890544		12/01/2021	MBS PAYDOWN 100.0000		3,177,339	3,177,339	3,245,354	3,188,643	0	(11,304)	0	(11,304)	0	3,177,339	0	0	0	56,094	06/01/2043
31412T-U2-7	UMBS - POOL 934501		12/01/2021	MBS PAYDOWN 100.0000		118,778	118,778	122,323	119,414	0	(636)	0	(636)	0	118,778	0	0	0	3,405	10/01/2023
31416B-Z2-7	UMBS - POOL 995461		12/01/2021	MBS PAYDOWN 100.0000		10,630	10,630	10,947	10,694	0	(64)	0	(64)	0	10,630	0	0	0	292	12/01/2023
31416C-KL-9	UMBS - POOL 995899		12/01/2021	MBS PAYDOWN 100.0000		605	605	664	612	0	(7)	0	(7)	0	605	0	0	0	17	02/01/2038
31416W-P5-5	UMBS - POOL AB1343		12/01/2021	MBS PAYDOWN 100.0000		237,424	237,424	249,667	238,447	0	(1,023)	0	(1,023)	0	237,424	0	0	0	5,362	08/01/2040
31416W-P6-3	UMBS - POOL AB1344		12/01/2021	MBS PAYDOWN 100.0000		508,830	508,830	534,589	511,641	0	(2,811)	0	(2,811)	0	508,830	0	0	0	11,567	08/01/2040
31416W-P7-1	UMBS - POOL AB1345		12/01/2021	MBS PAYDOWN 100.0000		162,420	162,420	170,490	163,283	0	(863)	0	(863)	0	162,420	0	0	0	3,554	08/01/2040
31416W-RJ-3	UMBS - POOL AB1388		12/01/2021	MBS PAYDOWN 100.0000		11,246	11,246	12,071	11,306	0	(60)	0	(60)	0	11,246	0	0	0	233	08/01/2040
31416W-T3-6	UMBS - POOL AB1469		12/01/2021	MBS PAYDOWN 100.0000		7,582	7,582	8,140	7,662	0	(80)	0	(80)	0	7,582	0	0	0	151	09/01/2040
31417B-2U-0	UMBS - POOL AB5286		12/01/2021	MBS PAYDOWN 100.0000		193,827	193,827	203,548	194,801	0	(974)	0	(974)	0	193,827	0	0	0	3,003	06/01/2042
31417F-SB-5	UMBS - POOL AB8613		12/01/2021	MBS PAYDOWN 100.0000		12,730	12,730	13,247	12,776	0	(47)	0	(47)	0	12,730	0	0	0	168	03/01/2043
31417F-SD-1	UMBS - POOL AB8615		12/01/2021	MBS PAYDOWN 100.0000		127,010	127,010	130,835	127,239	0	(230)	0	(230)	0	127,010	0	0	0	2,105	03/01/2043
31417G-2J-4	UMBS - POOL AB9776		12/01/2021	MBS PAYDOWN 100.0000		3,867	3,867	3,846	3,864	0	2	0	2	0	3,867	0	0	0	51	07/01/2028
31417H-A7-9	UMBS - POOL AB9929		12/01/2021	MBS PAYDOWN 100.0000		4,389	4,389	4,365	4,386	0	3	0	3	0	4,389	0	0	0	56	07/01/2028
31417V-QW-6	UMBS - POOL AC8568		12/01/2021	MBS PAYDOWN 100.0000		6,288	6,288	6,746	6,346	0	(58)	0	(58)	0	6,288	0	0	0	136	01/01/2040
31417Y-2Y-2	UMBS - POOL MA0790		12/01/2021	MBS PAYDOWN 100.0000		11,548	11,548	12,400	11,671	0	(123)	0	(123)	0	11,548	0	0	0	243	07/01/2041
31417Y-WL-7	UMBS - POOL MA0650		12/01/2021	MBS PAYDOWN 100.0000		307,459	307,459	322,292	309,715	0	(2,256)	0	(2,256)	0	307,459	0	0	0	7,267	02/01/2041
31418C-4P-6	UMBS - POOL MA3529		12/01/2021	MBS PAYDOWN 100.0000		2,668,522	2,668,522	2,644,338	2,664,893	0	3,629	0	3,629	0	2,668,522	0	0	0	34,300	11/01/2038
31418C-5E-0	UMBS - POOL MA3544		12/01/2021	MBS PAYDOWN 100.0000		3,678,857	3,678,857	3,723,118	3,688,101	0	(9,245)	0	(9,245)	0	3,678,857	0	0	0	70,583	12/01/2038
31418C-SC-9	UMBS - POOL MA3214		12/01/2021	MBS PAYDOWN 100.0000		522,998	522,998	531,415	524,458	0	(1,460)	0	(1,460)	0	522,998	0	0	0	6,527	12/01/2037
31418C-WT-7	UMBS - POOL MA3357		12/01/2021	MBS PAYDOWN 100.0000		3,107,606	3,107,606	3,208,296	3,125,854	0	(18,248)	0	(18,248)	0	3,107,606	0	0	0	55,116	05/01/2048
31418D-3G-5	UMBS - POOL MA4398		12/01/2021	MBS PAYDOWN 100.0000		383,049	383,049	388,825	0	0	(131)	0	(131)	0	383,049	0	0	0	1,584	08/01/2051
31418D-3H-3	UMBS - POOL MA4399		12/01/2021	MBS PAYDOWN 100.0000		491,926	491,926	511,008	0	0	(519)	0	(519)	0	491,926	0	0	0	2,624	08/01/2051
31418D-6L-1	UMBS - POOL MA4474		12/01/2021	MBS PAYDOWN 100.0000		181,289	181,289	185,311	0	0	(7)	0	(7)	0	181,289	0	0	0	490	11/01/2041
31418D-CY-6	UMBS - POOL MA3686		12/01/2021	MBS PAYDOWN 100.0000		1,703,326	1,703,326	1,746,508	1,718,029	0	(14,703)	0	(14,703)	0	1,703,326	0	0	0	26,259	06/01/2049
31418D-ET-5	UMBS - POOL MA3745		12/01/2021	MBS PAYDOWN 100.0000		1,848,877	1,848,877	1,898,276	1,865,108	0	(16,231)	0	(16,231)	0	1,848,877	0	0	0	28,321	08/01/2049
31418D-HD-7	UMBS - POOL MA3827		12/01/2021	MBS PAYDOWN 100.0000		145,987	145,987	146,991	146,249	0	(262)	0	(262)	0	145,987	0	0	0	1,674	11/01/2034
31418D-LU-4	UMBS - POOL MA3938		02/10/2021	VARIOUS		5,029,242	4,728,833	5,032,513	5,010,546	0	(42,457)	0	(42,457)	0	4,968,089	0	61,153	61,153	35,033	02/01/2050
31418D-ML-3	UMBS - POOL MA3962		02/10/2021	VARIOUS		1,759,775	1,653,449	1,759,760	1,751,795	0	(13,864)	0	(13,864)	0	1,737,931	0	21,843	21,843	12,276	03/01/2050
31418D-N7-3	UMBS - POOL MA4013		12/01/2021	MBS PAYDOWN 100.0000		8,468,554	8,468,554	8,809,942	8,547,520	0	(78,966)	0	(78,966)	0	8,468,554	0	0	0	101,035	05/01/2035
31418D-Q8-8	UMBS - POOL MA4078		12/01/2021	MBS PAYDOWN 100.0000		14,853,034	14,853,034	15,487,189	14,975,625	0	(122,591)	0	(122,591)	0	14,853,034	0	0	0	176,434	07/01/2050
31418D-RS-3	UMBS - POOL MA4096		02/01/2021	VARIOUS		35,269,514	33,580,378	35,115,107	35,093,530	0	(104,906)	0	(104,906)	0	34,988,624	0	280,890	280,890	159,612	08/01/2050
31418D-RT-1	UMBS - POOL MA4097		12/01/2021	MBS PAYDOWN 100.0000		796,658	796,658	834,499	0	0	(6,071)	0	(6,071)	0	796,658	0	0	0	7,763	08/01/2050
31418D-SJ-2	UMBS - POOL MA4120		12/01/2021	MBS PAYDOWN 100.0000		2,457,152	2,457,152	2,582,121	2,472,477	0	(15,326)	0	(15,326)	0	2,457,152	0	0	0	33,277	09/01/2050
31418D-TL-6	UMBS - POOL MA4154		12/01/2021	VARIOUS		2,671,039	2,662,883	2,725,398	2,688,533	0	(7,267)	0	(7,267)	0	2,681,267	0	(10,228)	(10,228)	19,347	10/01/2035
31418D-TQ-5	UMBS - POOL MA4158		12/01/2021	VARIOUS		18,755,064	18,176,731	18,742,624	18,692,045	0	(18,680)	0	(18,680)	0	18,673,366	0	81,698	81,698	81,434	10/01/2050
31418D-VA-7	UMBS - POOL MA4208		12/01/2021	MBS PAYDOWN 100.0000		8,670,005	8,670,005	8,983,277	8,708,679	0	(38,674)	0	(38,674)	0	8,670,005	0	0	0	114,031	12/01/2050
31418D-VW-9	UMBS - POOL MA4228		12/01/2021	VARIOUS		16,221,615	16,131,046	16,540,332	16,389,680	0	(21,011)	0	(21,011)	0	16,368,669	0	(147,054)	(147,054)	100,490	01/01/2036
31418M-GR-7	UMBS - POOL AD0207		12/01/2021	MBS PAYDOWN 100.0000		246,685	246,685	264,120	248,819	0	(2,134)	0	(2,134)	0	246,685	0	0	0	7,985	10/01/2038
31418N-FR-6	UMBS - POOL AD1075		12/01/2021	MBS PAYDOWN 100.0000		833,016	833,016	869,981	838,919	0	(5,903)	0	(5,903)	0	833,016	0	0	0	21,535	03/01/2040
31418T-D4-6	UMBS - POOL AD5522		12/01/2021	MBS PAYDOWN 100.0000		491,422	491,422	540,718	496,571	0	(5,149)	0	(5,149)	0	491,422	0	0	0	9,618	06/01/2040
31418W-PL-8	UMBS - POOL AD8526		12/01/2021	MBS PAYDOWN 100.0000		335,678	335,678	352,671	337,440	0	(1,762)	0	(1,762)	0	335,678	0	0	0	7,330	08/01/2040
31418X-EV-6	UMBS - POOL AD9147		12/01/2021	MBS PAYDOWN 100.0000		60,767	60,767	63,787	61,003	0	(236)	0	(236)	0	60,767	0	0	0	960	08/01/2040
31419B-RH-0	UMBS - POOL AE1387		12/01/2021	MBS PAYDOWN 100.0000		53,922	53,922	57,718	54,371	0	(449)	0	(449)	0	53,922	0	0	0	720	11/01/2025
31419D-L7-4	UMBS - POOL AE3049		12/01/2021	MBS PAYDOWN 100.0000		5,553	5,553	5,958	5,617	0	(64)	0	(64)	0	5,553	0	0	0	117	09/01/2040
31419D-NM-9	UMBS - POOL AE3095		12/01/2021	MBS PAYDOWN 100.0000		5,931	5,931	6,367	5,978	0	(47)	0	(47)	0	5,931	0	0	0	139	09/01/2040
31419J-3J-5	UMBS - POOL AE8000		12/01/2021	MBS PAYDOWN 100.0000		33,109	33,109	35,440	33,442	0	(333)	0	(333)	0	33,109	0	0	0	456	11/01/2025
34074M-RD-5	FLORIDA ST HSG FIN CORP REVENU		10/01/2021	SINKING FUND REDEMPTION 100.0000		960,000	960,000	960,000	960,000	0	0	0	0	0	960,000	0	0	0	24,906	07/01/2033
35563P-HF-9	SEASONED CREDIT RISK TRANSFER 18-4 MA		12/01/2021	MBS PAYDOWN 100.0000		4,085,021	4,085,021	3,990,721	4,071,221	0	13,800	0	13,800	0	4,085,021	0	0	0	75,831	03/25/2058
35563P-JF-7	SEASONED CREDIT RISK TRANSFER 19-1 MA		12/01/2021	VARIOUS		1,873,188	1,873,188	1,883,940	1,874,857	0	(1,670)	0	(1,670)	0	1,873,188	0	0	0	36,122	07/25/2058

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35563P-KG-3	SEASONED CREDIT RISK TRANSFER 19-2 MA		12/01/2021	MBS PAYDOWN 100.0000		2,569,589	2,569,589	2,608,962	2,574,817	0	(5,228)	0	(5,228)	0	2,569,589	0	0	0	49,942	08/25/2058
35563P-LH-0	SEASONED CREDIT RISK TRANSFER 19-3 MA		12/01/2021	MBS PAYDOWN 100.0000		3,093,169	3,093,169	3,233,189	3,117,679	0	(24,510)	0	(24,510)	0	3,093,169	0	0	0	58,540	10/25/2058
35563P-ML-0	SEASONED CREDIT RISK TRANSFER 19-4 MA		12/01/2021	VARIOUS		5,583,542	5,432,176	5,551,228	5,540,723	0	(28,862)	0	(28,862)	0	5,511,862	0	71,681	71,681	146,582	02/25/2059
35563P-NP-0	SEASONED CREDIT RISK TRANSFER 20-1 MA		12/01/2021	MBS PAYDOWN 100.0000		345,060	345,060	277,190	277,190	0	0	0	0	0	277,190	0	67,870	67,870	4,762	08/25/2059
35563P-UV-9	SEASONED CREDIT RISK TRANSFER 21-1 MA		12/01/2021	MBS PAYDOWN 100.0000		92,078	92,078	94,451	0	0	(286)	0	(286)	0	92,078	0	0	0	781	09/25/2060
396066-CZ-3	GREENVILLE CNTY SC SCH DIST IN		12/01/2021	MATURITY 100.0000		26,635,000	26,635,000	29,201,016	26,833,141	0	(198,141)	0	(198,141)	0	26,635,000	0	0	0	1,464,925	12/01/2021
45505T-NE-7	INDIANA ST HSG & CMNTY DEV AUT		01/01/2021	SECURITY CALLED AT 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	39,375	07/01/2034
491189-EG-7	KENTUCKY ST ASSET/LIABILITY CO		05/03/2021	SECURITY CALLED AT 100.0000		250,000	250,000	238,750	246,461	0	360	0	360	0	246,821	0	3,179	3,179	864	11/01/2025
592041-XW-2	MET GOVT NASHVILLE & DAVIDSONC		06/08/2021	MORGAN STANLEY & CO. LLC		6,283,943	5,705,000	5,609,384	5,614,493	0	1,378	0	1,378	0	5,615,871	0	668,072	668,072	135,623	10/01/2046
594654-HG-3	MICHIGAN ST HSG DEV AUTH SF MT		09/01/2021	VARIOUS		750,000	750,000	762,578	761,469	0	(3,405)	0	(3,405)	0	758,063	0	(8,063)	(8,063)	17,750	12/01/2044
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT		09/01/2021	SINKING FUND REDEMPTION 100.0000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	14,973	06/01/2051
60416S-5C-0	MINNESOTA ST HSG FIN AGY		12/01/2021	SINKING FUND REDEMPTION 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	3,413	01/01/2035
60416S-5D-8	MINNESOTA ST HSG FIN AGY		12/01/2021	SINKING FUND REDEMPTION 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	3,838	01/01/2040
60636A-JD-6	MISSOURI ST HLTH & EDUCTNL FAC		06/08/2021	LOOP CAPITAL MARKETS LLC		3,334,314	2,765,000	2,982,495	2,973,744	0	(2,481)	0	(2,481)	0	2,971,263	0	363,050	363,050	73,497	10/15/2044
658207-TY-1	NORTH CAROLINA ST HSG FIN AGYH		12/01/2021	SINKING FUND REDEMPTION 100.0000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	12,573	01/01/2041
658909-NF-9	NORTH DAKOTA ST HSG FIN AGY		11/01/2021	SINKING FUND REDEMPTION 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,955	07/01/2032
67756Q-G5-0	OHIO ST HSG FIN AGY RSDL MTGER		12/01/2021	SINKING FUND REDEMPTION 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,004	09/01/2040
67756Q-G6-8	OHIO ST HSG FIN AGY RSDL MTGER		12/01/2021	SINKING FUND REDEMPTION 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,093	09/01/2045
686087-VU-8	OREGON ST HSG & CMNTY SVCS DEP		10/01/2021	SINKING FUND REDEMPTION 100.0000		780,000	780,000	777,660	779,760	0	240	0	240	0	780,000	0	0	0	21,631	07/01/2032
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEP		10/01/2021	SINKING FUND REDEMPTION 100.0000		85,000	85,000	91,341	85,514	0	(514)	0	(514)	0	85,000	0	0	0	2,615	01/01/2040
708796-5V-5	PENNSYLVANIA ST HSG FIN AGY SF		10/29/2021	SINKING FUND REDEMPTION 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	11,213	10/01/2032
74529J-QB-4	PUERTO RICO SALES TAX FING COR		07/01/2021	SINKING FUND REDEMPTION 88.1470		1,763	2,000	1,559	1,697	0	66	0	66	0	1,763	0	0	0	0	07/01/2024
76221R-XP-3	RHODE ISLAND ST HSG & MTGE FIN		10/01/2021	SINKING FUND REDEMPTION 100.0000		585,000	585,000	577,395	584,151	0	849	0	849	0	585,000	0	0	0	16,331	10/01/2035
78448A-AA-1	SLM STUDENT LOAN TRUST 13-4 A		12/25/2021	MBS PAYDOWN 100.0000		3,206	3,206	3,206	3,206	0	0	0	0	0	3,206	0	0	0	11	06/25/2043
786134-PG-5	SACRAMENTO CNTY CA SANTN DISTS		03/17/2021	SECURITY CALLED AT 100.0000		7,960,000	7,960,000	7,466,675	7,649,914	0	5,310	0	5,310	0	7,655,224	0	304,776	304,776	15,648	12/01/2035
880461-NL-8	TENNESSEE HSG DEV AGY RSDL FIN		11/01/2021	SINKING FUND REDEMPTION 100.0000		75,000	75,000	80,795	75,564	0	(564)	0	(564)	0	75,000	0	0	0	2,286	07/01/2042
880461-VV-7	TENNESSEE HSG DEV AGY RSDL FIN		12/01/2021	SINKING FUND REDEMPTION 100.0000		945,000	945,000	945,000	945,000	0	0	0	0	0	945,000	0	0	0	26,211	07/01/2033
88275F-NZ-8	TEXAS ST DEPT OF HSG & CMNTY A		12/01/2021	VARIOUS		23,008	23,008	23,008	23,008	0	0	0	0	0	23,008	0	0	0	349	09/01/2038
914378-KT-0	UNIV OF KENTUCKY KY GEN RECPTS		04/01/2021	MATURITY 100.0000		250,000	250,000	247,823	249,851	0	149	0	149	0	250,000	0	0	0	2,188	04/01/2021
91476P-PH-5	UNIV OK REVENUES		07/01/2021	MATURITY 100.0000		2,115,000	2,115,000	2,144,102	2,118,447	0	(3,447)	0	(3,447)	0	2,115,000	0	0	0	58,374	07/01/2021
977100-HD-1	WISCONSIN ST GEN FUND ANNUAL A		06/08/2021	MESIROW FINANCIAL INC.		3,549,676	3,395,000	3,395,000	3,395,000	0	0	0	0	0	3,395,000	0	154,676	154,676	50,166	05/01/2031
983220-LS-4	WYOMING ST CMNTY DEV AUTH HSGR		12/01/2021	SINKING FUND REDEMPTION 100.0000		170,000	170,000	144,500	169,201	0	799	0	799	0	170,000	0	0	0	3,120	12/01/2041
3199999. Subtotal - Bonds - U.S. Special Revenues						637,000,219	626,570,608	651,621,340	625,047,311	0	(2,546,851)	0	(2,546,851)	0	636,474,047	0	526,172	526,172	9,501,631	XXX
00176D-AL-3	AMERICAN MONEY MANAGEMENT CORP 13-13A A3		04/24/2021	MBS PAYDOWN 100.0000		2,025,000	2,025,000	2,025,000	2,025,000	0	0	0	0	0	2,025,000	0	0	0	27,296	07/24/2029
001846-AA-2	ANGI GROUP LLC		10/26/2021	VARIOUS		798,764	809,000	806,538	806,601	0	230	0	230	0	806,831	0	(8,068)	(8,068)	36,393	08/15/2028
00190Y-AT-2	ARES CLO LTD 13-2A BR		10/20/2021	SECURITY CALLED AT 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	112,469	07/28/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00206R-CN-0	AT&T INC		06/24/2021	CITIGROUP GLOBAL MARKETS INC.		59,909	55,000	58,198	57,699	0	(309)	0	(309)	0	57,390	0	2,519	2,519	1,158	05/15/2025
00206R-HS-4	AT&T INC		06/24/2021	JANE STREET FINANCIAL LIMITED		2,949,483	2,689,000	2,788,094	2,764,609	0	(8,199)	0	(8,199)	0	2,756,411	0	193,073	193,073	92,233	07/15/2025
00215J-AA-7	ASP AMC MERGER SUB		10/13/2021	VARIOUS		337,135	375,000	179,430	179,430	0	0	0	0	0	179,430	0	157,705	157,705	20,187	05/15/2025
00217E-AB-4	ARI FLEET LEASE TRUST 18-A A2		02/15/2021	MBS PAYDOWN 100.0000		13,248	13,248	13,246	13,247	0	0	0	0	0	13,248	0	0	0	36	10/15/2026
00217T-AB-1	ARI FLEET LEASE TRUST 20-A A2		11/04/2021	VARIOUS		1,060,805	1,059,020	1,058,929	1,058,978	0	33	0	33	0	1,059,011	0	1,794	1,794	11,854	08/15/2028
002824-BA-7	ABBOTT LABORATORIES		05/26/2021	MERRILL LYNCH		2,903,922	2,850,000	2,877,845	2,863,667	0	(4,592)	0	(4,592)	0	2,859,074	0	44,848	44,848	51,074	03/15/2022
002824-BB-5	ABBOTT LABORATORIES		06/04/2021	DEUTSCHE BANK SECURITIES INC.		576,719	535,000	587,334	585,174	0	(5,478)	0	(5,478)	0	579,695	0	(2,976)	(2,976)	11,530	03/15/2025
00287Y-AQ-2	ABBVIE INC		08/30/2021	SMBC NIKKO SECURITIES AMERICA INC.		2,501,457	2,300,000	2,377,533	2,358,769	0	(9,031)	0	(9,031)	0	2,349,738	0	151,719	151,719	66,010	05/14/2025
00287Y-AY-5	ABBVIE INC		08/30/2021	CITIGROUP GLOBAL MARKETS INC.		54,260	50,000	49,809	49,890	0	13	0	13	0	49,903	0	4,357	4,357	1,276	05/14/2026
00287Y-BC-2	ABBVIE INC		10/29/2021	JANE STREET FINANCIAL LIMITED		42,319	40,000	39,949	39,972	0	8	0	8	0	39,980	0	2,339	2,339	1,450	11/14/2023
00287Y-BV-0	ABBVIE INC		08/30/2021	WELLS FARGO SECURITIES LLC		603,333	560,000	559,334	559,430	0	60	0	60	0	559,490	0	43,843	43,843	12,849	11/21/2026
00287Y-BX-6	ABBVIE INC		10/29/2021	WELLS FARGO SECURITIES LLC		866,595	810,000	809,798	809,817	0	15	0	15	0	809,832	0	56,763	56,763	24,552	11/21/2029
00287Y-BZ-1	ABBVIE INC		08/06/2021	VARIOUS		989,741	935,000	934,168	934,344	0	77	0	77	0	934,421	0	55,320	55,320	14,355	11/21/2024
00287Y-CV-9	ABBVIE INC		08/30/2021	CITIGROUP GLOBAL MARKETS INC.		97,193	90,000	96,294	95,293	0	(1,074)	0	(1,074)	0	94,219	0	2,974	2,974	2,464	06/15/2024
00489L-AC-7	ACRISURE LLC / FIN INC		02/17/2021	SECURITY CALLED AT 104.0630		754,457	725,000	725,000	725,000	0	0	0	0	0	725,000	0	0	0	59,237	02/15/2024
006278-AT-2	ADAMS MILL CLO LTD 14-1A A2R		10/15/2021	MBS PAYDOWN 100.0000		4,634,446	4,634,446	4,634,446	4,634,446	0	0	0	0	0	4,634,446	0	0	0	36,713	07/15/2026
00867F-AA-6	AHEAD DB HOLDINGS LLC		04/27/2021	BARCLAYS CAPITAL INC.		244,800	240,000	240,000	0	0	0	0	0	0	240,000	0	4,800	4,800	0	05/01/2028
00913R-AC-0	AIR LIQUIDE FINANCE	D	05/26/2021	MORGAN STANLEY & CO. LLC		2,158,602	2,075,000	2,069,792	2,072,863	0	310	0	310	0	2,073,174	0	85,428	85,428	31,255	09/27/2023
018581-AL-2	ALLIANCE DATA SYSTEMS CO		01/22/2021	VARIOUS		390,590	366,000	364,399	364,427	0	35	0	35	0	364,462	0	26,128	26,128	8,235	01/15/2026
02156L-AA-9	ALTICE FRANCE SA	D	09/23/2021	BARCLAYS CAPITAL INC.		432,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	32,000	32,000	37,556	02/01/2027
02209S-AS-2	ALTRIA GROUP INC		02/18/2021	SECURITY CALLED AT 110.3910		275,978	250,000	263,735	259,928	0	(404)	0	(404)	0	259,523	0	(9,523)	(9,523)	31,478	01/31/2024
02209S-BC-6	ALTRIA GROUP INC		02/18/2021	SECURITY CALLED AT 116.0970		265,862	229,000	228,521	228,636	0	8	0	8	0	228,644	0	356	356	42,012	02/14/2026
02209S-BD-4	ALTRIA GROUP INC		02/18/2021	SECURITY CALLED AT 118.8500		2,492,285	2,097,000	2,527,472	2,506,555	0	(6,241)	0	(6,241)	0	2,500,315	0	(403,315)	(403,315)	446,731	02/14/2029
02376R-AC-6	AMERICAN AIRLINES GROUP		04/07/2021	VARIOUS		849,940	867,000	562,575	575,666	0	12,987	0	12,987	0	588,652	0	261,288	261,288	13,272	06/01/2022
02378L-AA-1	AMERICAN AIRLINES 2017-1 CLASS C PTT		08/18/2021	SINKING FUND REDEMPTION 100.0000		859,926	859,926	859,926	859,926	0	0	0	0	0	859,926	0	0	0	33,408	08/15/2023
02379#-AA-3	AMERICAN AIRLINES 2019-1A		12/15/2021	SINKING FUND REDEMPTION 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,979	06/15/2024
02379*-AA-7	AMERICAN AIRLINES 2019-1A		12/15/2021	SINKING FUND REDEMPTION 100.0000		757,500	757,500	757,500	757,500	0	0	0	0	0	757,500	0	0	0	20,055	06/15/2026
024747-AG-2	ABC SUPPLY CO INC		12/16/2021	CITIGROUP GLOBAL MARKETS INC.		4,950	5,000	4,981	0	0	1	0	1	0	4,982	0	(32)	(32)	117	11/15/2029
0258M0-EL-9	AMERICAN EXPRESS CREDIT		12/02/2021	EXCHANGE		193,496	180,000	177,793	178,515	0	196	0	196	0	178,711	0	14,785	14,785	6,869	05/03/2027
02665U-AA-3	AMERICAN HOMES 4 RENT 14 SFR2 A		12/01/2021	MBS PAYDOWN 100.0000		200,870	200,870	200,860	200,870	0	0	0	0	0	200,870	0	0	0	4,100	10/17/2036
02665W-DN-8	AMERICAN HONDA FINANCE		06/04/2021	DEUTSCHE BANK SECURITIES INC.		501,915	500,000	499,975	499,977	0	2	0	2	0	499,979	0	1,936	1,936	3,722	09/10/2025
02666A-AA-6	AMERICAN HOMES 4 RENT 15 SFR1 A		12/01/2021	MBS PAYDOWN 100.0000		98,891	98,891	98,887	98,891	0	0	0	0	0	98,891	0	0	0	1,812	04/17/2052
03027X-AT-7	AMERICAN TOWER CORP		06/04/2021	VARIOUS		231,022	215,000	228,343	225,796	0	(1,395)	0	(1,395)	0	224,402	0	6,621	6,621	4,092	05/15/2024
03027X-AX-8	AMERICAN TOWER CORP		10/29/2021	DEUTSCHE BANK SECURITIES INC.		931,104	895,000	919,111	916,426	0	(2,877)	0	(2,877)	0	913,550	0	17,555	17,555	31,928	01/15/2027
03027X-BJ-8	AMERICAN TOWER CORP		11/12/2021	MILLENNIUM ADVISORS LLC		346,072	360,000	359,896	359,898	0	16	0	16	0	359,914	0	(13,843)	(13,843)	5,355	01/31/2028
03066H-AD-9	AMERICREDIT AUTOMOBILE RECEIVA 18-1 A3		04/18/2021	MBS PAYDOWN 100.0000		169,490	169,490	169,459	169,488	0	3	0	3	0	169,490	0	0	0	1,073	12/19/2022
031162-CJ-7	AMGEN INC		09/29/2021	BNP PARIBAS		116,267	110,000	109,933	109,960	0	5	0	5	0	109,965	0	6,302	6,302	3,186	08/19/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
032654-AN-5	ANALOG DEVICES INC		11/12/2021	TD SECURITIES (USA) LLC		1,491,944	1,370,000	1,361,314	1,364,485	0	743	0	743	0	1,365,228	0	126,716	126,716	45,419	12/05/2026
03328Q-AN-1	ANCHORAGE CAPITAL CLO LTD 15-6A AR		04/15/2021	MBS PAYDOWN 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,629	07/15/2030
03463U-AA-5	ANGEL OAK MORTGAGE TRUST 19-4 A1		12/01/2021	MBS PAYDOWN 100.0000		4,013,359	4,013,359	4,013,313	4,013,339	0	21	0	21	0	4,013,359	0	0	0	65,307	07/26/2049
03463U-AB-3	ANGEL OAK MORTGAGE TRUST 19-4 A2		12/01/2021	MBS PAYDOWN 100.0000		3,454,953	3,454,953	3,454,937	3,454,946	0	7	0	7	0	3,454,953	0	0	0	58,161	07/26/2049
03463W-AA-1	ANGEL OAK MORTGAGE TRUST 19-2 A1		12/01/2021	MBS PAYDOWN 100.0000		726,293	726,293	726,286	726,289	0	3	0	3	0	726,293	0	0	0	13,217	03/25/2049
03463W-AB-9	ANGEL OAK MORTGAGE TRUST 19-2 A2		12/01/2021	MBS PAYDOWN 100.0000		2,598,690	2,598,690	2,598,688	2,598,690	0	(1)	0	(1)	0	2,598,690	0	0	0	49,299	03/25/2049
03464Q-AA-3	ANGEL OAK MORTGAGE TRUST 19-3 A1		09/10/2021	VARIOUS		2,285,910	2,285,910	2,285,875	2,285,875	0	17	0	17	0	2,285,892	0	18	18	39,160	05/25/2059
03523T-BX-5	ANHEUSER-BUSCH INBEV WOR		06/29/2021	VARIOUS		668,592	600,000	669,024	657,525	0	(6,947)	0	(6,947)	0	650,578	0	(50,578)	(50,578)	91,832	01/23/2025
03674X-AC-0	ANTERO RESOURCES CORP		02/10/2021	SECURITY CALLED AT 100.0000		474,000	474,000	412,745	418,703	0	1,720	0	1,720	0	420,423	0	53,577	53,577	3,795	12/01/2022
03674X-AQ-9	ANTERO RESOURCES CORP		11/02/2021	SECURITY CALLED AT 107.6250		150,675	140,000	150,150	0	0	(847)	0	(847)	0	149,303	0	(9,303)	(9,303)	18,859	02/01/2029
036752-AJ-2	ANTHEM INC		06/04/2021	HSBC SECURITIES (USA) INC.		231,271	220,000	224,195	223,515	0	(376)	0	(376)	0	223,139	0	8,132	8,132	4,688	01/15/2025
037411-AW-5	APACHE CORP		11/09/2021	BARCLAYS CAPITAL INC.		56,963	49,000	46,795	46,823	0	55	0	55	0	46,878	0	10,085	10,085	2,992	09/01/2040
037411-BJ-3	APACHE CORP		08/16/2021	VARIOUS		174,063	163,000	163,420	163,408	0	(22)	0	(22)	0	163,386	0	5,476	5,476	10,625	11/15/2027
03764Q-BL-5	APIDOS CLO 13-15A DRR		10/28/2021	MORGAN STANLEY & CO. LLC		1,997,764	2,025,000	2,025,000	2,025,000	0	0	0	0	0	2,025,000	0	(27,236)	(27,236)	61,268	04/20/2031
03765L-AX-0	APIDOS CLO 15-20A CR		10/28/2021	CITIGROUP GLOBAL MARKETS INC.		2,025,749	2,025,000	2,025,000	2,025,000	0	0	0	0	0	2,025,000	0	749	749	67,250	07/16/2031
037833-AK-6	APPLE INC		05/26/2021	TD SECURITIES (USA) LLC		1,197,714	1,150,000	1,148,471	1,149,609	0	67	0	67	0	1,149,676	0	48,038	48,038	15,717	05/03/2023
037833-AS-9	APPLE INC		05/26/2021	VARIOUS		446,439	410,000	444,965	438,333	0	(2,445)	0	(2,445)	0	435,888	0	10,551	10,551	6,332	05/06/2024
037833-AZ-3	APPLE INC		06/24/2021	GOLDMAN SACHS & CO. LLC		37,142	35,000	34,951	34,978	0	2	0	2	0	34,981	0	2,161	2,161	775	02/09/2025
037833-BS-8	APPLE INC		01/28/2021	SECURITY CALLED AT 100.0000		1,225,000	1,225,000	1,243,449	1,225,244	0	(244)	0	(244)	0	1,225,000	0	0	0	11,867	02/23/2021
037833-BX-7	APPLE INC		08/30/2021	GOLDMAN SACHS & CO. LLC		2,657,399	1,985,000	2,121,012	2,108,699	0	(1,934)	0	(1,934)	0	2,106,765	0	550,634	550,634	94,354	02/23/2046
037833-CQ-1	APPLE INC		05/26/2021	J.P. MORGAN SECURITIES LLC		453,330	445,000	444,208	444,775	0	67	0	67	0	444,842	0	8,488	8,488	5,601	05/11/2022
037833-DK-3	APPLE INC		06/04/2021	BARCLAYS CAPITAL INC.		87,668	80,000	79,726	79,803	0	11	0	11	0	79,814	0	7,854	7,854	1,367	11/13/2027
038222-AL-9	APPLIED MATERIALS INC		06/04/2021	MARKETAXESS		1,079,228	975,000	971,539	972,706	0	145	0	145	0	972,851	0	106,377	106,377	22,076	04/01/2027
038222-AN-5	APPLIED MATERIALS INC		06/08/2021	GOLDMAN SACHS & CO. LLC		683,546	695,000	735,671	733,973	0	(1,788)	0	(1,788)	0	732,184	0	(48,638)	(48,638)	6,385	06/01/2030
03969A-AN-0	ARDAGH PKG FIN/HLDGS USA	D	09/23/2021	BARCLAYS CAPITAL INC.		637,374	615,000	620,290	619,977	0	(955)	0	(955)	0	619,022	0	18,352	18,352	21,986	08/15/2026
04033B-AB-4	ARI FLEET LEASE TRUST 18-B A2		12/15/2021	MBS PAYDOWN 100.0000		89,093	89,093	89,090	89,049	0	44	0	44	0	89,093	0	0	0	1,447	08/16/2027
042858-AA-8	ARROYO MORTGAGE TRUST 19-2 A1		12/01/2021	MBS PAYDOWN 100.0000		819,778	819,778	819,776	819,777	0	1	0	1	0	819,778	0	0	0	14,293	04/25/2049
04965C-AJ-7	ATRIUM CDO CORP -12A AR		10/22/2021	MBS PAYDOWN 100.0000		100,246	100,246	99,996	100,168	0	78	0	78	0	100,246	0	0	0	565	04/22/2027
052769-AE-6	AUTODESK INC		10/29/2021	JANE STREET FINANCIAL LIMITED		2,375,186	2,190,000	2,176,247	2,180,600	0	1,100	0	1,100	0	2,181,700	0	193,486	193,486	67,495	06/15/2027
05348E-AQ-2	AVALONBAY COMMUNITIES		09/13/2021	SECURITY CALLED AT 102.6994		4,811,466	4,685,000	4,373,579	4,616,485	0	27,558	0	27,558	0	4,644,043	0	40,957	40,957	263,138	09/15/2022
053499-AL-3	AVAYA INC		05/21/2021	VARIOUS		820,790	778,000	778,990	778,941	0	(72)	0	(72)	0	778,869	0	41,921	41,921	31,718	09/15/2028
05367A-AJ-2	AVIATION CAPITAL GROUP		12/20/2021	SECURITY CALLED AT 100.0000		95,000	95,000	94,396	94,865	0	124	0	124	0	94,989	0	11	11	3,869	01/20/2022
05492G-AA-6	BARCLAYS COMMERCIAL MORTGAGE S 19-CLP A		06/15/2021	MBS PAYDOWN 100.0000		532,806	532,806	527,676	532,273	0	533	0	533	0	532,806	0	0	0	1,893	12/15/2031
05523R-AB-3	BAE SYSTEMS PLC	D	10/11/2021	MATURITY 100.0000		185,000	185,000	205,747	188,220	0	(3,220)	0	(3,220)	0	185,000	0	0	0	8,788	10/11/2021
05526D-AV-7	BAT CAPITAL CORP		10/29/2021	VARIOUS		379,742	370,000	370,000	370,000	0	0	0	0	0	370,000	0	9,742	9,742	7,508	08/15/2022
05530Q-AN-0	BAT INTL FINANCE PLC	D	06/04/2021	J.P. MORGAN SECURITIES LLC		89,825	90,000	90,000	90,000	0	0	0	0	0	90,000	0	(175)	(175)	1,055	03/25/2026
05531F-AV-5	TRUIST FINANCIAL CORP		04/09/2021	SECURITY CALLED AT 100.0000		290,000	290,000	282,283	289,103	0	681	0	681	0	289,784	0	216	216	2,461	05/10/2021
05531F-AX-1	TRUIST FINANCIAL CORP		04/05/2021	J.P. MORGAN SECURITIES LLC		357,809	350,000	342,713	347,131	0	600	0	600	0	347,732	0	10,077	10,077	4,973	04/01/2022
05531F-AZ-6	TRUIST FINANCIAL CORP		01/04/2021	SECURITY CALLED AT 100.0000		1,030,000	1,030,000	1,029,526	1,029,987	0	1	0	1	0	1,029,988	0	12	12	9,227	02/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05531F-BB-8	TRUIST FINANCIAL CORP		04/05/2021	MORGAN STANLEY & CO. LLC		245,670	230,000	229,811	229,892	0	7	0	7	0	229,900	0	15,770	15,770	2,932	10/26/2024
05545M-AC-6	BBA US HOLDINGS INC		04/21/2021	TENDER OFFER		1,154,250	1,140,000	1,134,415	1,134,069	812	235	0	1,047	0	1,135,116	0	19,134	19,134	34,960	03/01/2028
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU 18-1 A1		05/15/2021	MBS PAYDOWN 100.0000		1,000,000	1,000,000	999,772	999,970	0	30	0	30	0	1,000,000	0	0	0	13,125	05/15/2023
05565E-AU-9	BMW US CAPITAL LLC		04/12/2021	MATURITY 100.0000		5,500,000	5,500,000	5,507,695	5,501,066	0	(1,066)	0	(1,066)	0	5,500,000	0	0	0	85,250	04/12/2021
05565E-BC-8	BMW US CAPITAL LLC		08/13/2021	MATURITY 100.0000		2,625,000	2,625,000	2,622,323	2,624,427	0	573	0	573	0	2,625,000	0	0	0	89,250	08/13/2021
05565E-BK-0	BMW US CAPITAL LLC		06/04/2021	CREDIT SUISSE SECURITIES (USA) LLC		160,637	145,000	162,664	161,620	0	(1,695)	0	(1,695)	0	159,925	0	712	712	3,754	04/09/2025
05565Q-CP-1	BP CAPITAL MARKETS PLC	D	05/26/2021	MARKETAXESS		81,714	75,000	80,198	79,161	0	(533)	0	(533)	0	78,628	0	3,086	3,086	2,288	02/10/2024
05588U-AA-0	BRE GRAND ISLANDER TIMESHARE I 19-A A		12/25/2021	MBS PAYDOWN 100.0000		884,950	884,950	884,726	883,240	0	1,710	0	1,710	0	884,950	0	0	0	14,868	09/26/2033
05601G-AA-4	BPCRE HOLDER LLC 21-FL1 A		11/15/2021	MBS PAYDOWN 100.0000		1,007,941	1,007,941	1,007,941	0	0	0	0	0	0	1,007,941	0	0	0	4,997	02/15/2037
056054-AA-7	BX TRUST 19-XL A		12/15/2021	MBS PAYDOWN 100.0000		2,899,060	2,899,060	2,899,060	2,899,060	0	0	0	0	0	2,899,060	0	0	0	19,906	10/15/2036
05605H-AB-6	BWX TECHNOLOGIES INC		02/11/2021	STIFEL NICOLAUS & CO		143,336	137,000	137,000	137,000	0	0	0	0	0	137,000	0	6,336	6,336	722	06/30/2028
05606K-AA-0	BX TRUST 19-MMP A		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2036
05607Q-AA-6	BX TRUST 20-BXLP A		11/15/2021	MBS PAYDOWN 100.0000		1,129,120	1,129,120	1,129,120	1,129,120	0	0	0	0	0	1,129,120	0	0	0	7,519	12/15/2036
05608Q-AA-5	BY CROWN PARENT/BY BOND		09/16/2021	SECURITY CALLED AT 103.0000		495,758	472,000	475,600	475,246	0	(610)	0	(610)	0	474,636	0	(2,636)	(2,636)	46,381	01/31/2026
05682Q-AC-0	BAIN CAPITAL CREDIT CLO LIMIT 17-1A A1		05/20/2021	SECURITY CALLED AT 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	17,272	07/20/2030
059165-EG-1	BALTIMORE GAS & ELECTRIC		09/29/2021	BARCLAYS CAPITAL INC.		633,586	605,000	603,185	603,925	0	135	0	135	0	604,059	0	29,527	29,527	16,335	08/15/2026
05972M-AA-2	THE BANCORP COMMERCIAL MORTGAG 19-CRE5 A		09/15/2021	MBS PAYDOWN 100.0000		85,812	85,812	85,812	85,812	0	0	0	0	0	85,812	0	0	0	461	03/15/2036
06051G-FB-0	BANK OF AMERICA CORP		09/29/2021	VARIOUS		6,292,744	5,750,000	6,183,808	6,079,574	0	(47,237)	0	(47,237)	0	6,032,337	0	260,407	260,407	213,492	01/22/2024
06051G-FW-4	BANK OF AMERICA CORP		04/19/2021	MATURITY 100.0000		3,340,000	3,340,000	3,279,552	3,332,150	0	7,850	0	7,850	0	3,340,000	0	0	0	43,838	04/19/2021
06051G-FZ-7	BANK OF AMERICA CORP		10/21/2021	VARIOUS		4,703,382	4,695,000	4,696,832	4,695,311	0	(157)	0	(157)	0	4,695,154	0	8,228	8,228	108,120	10/21/2022
06051G-GK-9	BANK OF AMERICA CORP		04/01/2021	MARKETAXESS		225,364	220,000	220,000	220,000	0	0	0	0	0	220,000	0	5,364	5,364	2,852	04/24/2023
06051G-GY-9	BANK OF AMERICA CORP		01/25/2021	SECURITY CALLED AT 100.0000		3,750,000	3,750,000	3,724,163	3,749,142	0	858	0	858	0	3,750,000	0	0	0	51,338	01/23/2022
06051G-HY-8	BANK OF AMERICA CORP		06/04/2021	SUMRIDGE PARTNERS LLC		285,535	275,000	275,000	275,000	0	0	0	0	0	275,000	0	10,535	10,535	4,541	02/13/2026
06051G-HZ-5	BANK OF AMERICA CORP		06/04/2021	MORGAN STANLEY & CO. LLC		45,630	45,000	45,000	45,000	0	0	0	0	0	45,000	0	630	630	920	02/13/2031
06051G-JP-5	BANK OF AMERICA CORP		06/08/2021	TRADE WEB		898,187	885,000	885,000	0	0	0	0	0	0	885,000	0	13,187	13,187	5,800	03/11/2032
06367X-F3-0	BANK OF MONTREAL	A	06/15/2021	MATURITY 100.0000		6,370,000	6,370,000	6,331,226	6,366,140	0	3,860	0	3,860	0	6,370,000	0	0	0	55,738	06/15/2021
06406R-AA-5	BANK OF NY MELLON CORP		04/05/2021	TD SECURITIES (USA) LLC		300,230	295,000	294,369	294,854	0	35	0	35	0	294,889	0	5,341	5,341	5,113	02/07/2022
06406R-AC-1	BANK OF NY MELLON CORP		04/05/2021	GOLDMAN SACHS & CO. LLC		261,643	255,000	251,845	253,857	0	217	0	217	0	254,075	0	7,568	7,568	2,658	05/16/2023
06406R-AL-1	BANK OF NY MELLON CORP		04/16/2021	GOLDMAN SACHS & CO. LLC		142,166	135,000	138,042	137,528	0	(195)	0	(195)	0	137,333	0	4,833	4,833	1,386	10/24/2024
064151-S9-5	BANK OF NOVA SCOTIA		06/25/2021	SCOTIA CAPITAL INC		440,730	395,664	440,928	442,006	0	(3,238)	0	(3,238)	(1,351)	437,418	16,796	(13,484)	3,312	11,109	02/02/2028
06539W-BF-2	BANK 20-BN25 B		06/15/2021	MORGAN STANLEY & CO. LLC		3,043,657	2,870,000	2,955,936	2,948,917	0	(3,734)	0	(3,734)	0	2,945,183	0	98,474	98,474	47,548	01/15/2063
06761K-AE-1	BABSON CLO LTD 19-3A B		05/20/2021	SECURITY CALLED AT 100.0000		3,250,000	3,250,000	3,254,063	3,254,063	0	(71)	0	(71)	0	3,253,992	0	(3,992)	(3,992)	41,464	04/20/2031
0778FP-AF-6	BELL CANADA	A	06/04/2021	BARCLAYS CAPITAL INC.		835,030	790,000	787,851	0	0	9	0	9	0	787,860	0	47,170	47,170	6,488	03/17/2051
08161N-AJ-6	BENCHMARK MORTGAGE TRUST 20-B16 B		06/16/2021	VARIOUS		1,304,510	1,228,000	1,264,784	1,261,785	0	(1,602)	0	(1,602)	0	1,260,183	0	44,327	44,327	21,334	02/15/2053
08181V-AJ-4	BENEFIT STREET PARTNERS CLO LT 18-16A D		06/04/2021	SECURITY CALLED AT 100.0000		2,025,000	2,025,000	2,025,000	2,025,000	0	0	0	0	0	2,025,000	0	0	0	50,201	01/17/2032
085770-AA-3	BERRY GLOBAL ESCROW CORP		03/10/2021	CREDIT SUISSE SECURITIES (USA) LLC		969,900	915,000	941,763	936,263	0	(1,261)	0	(1,261)	0	935,002	0	34,898	34,898	29,366	07/15/2026
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A		12/15/2021	MBS PAYDOWN 100.0000		297,720	297,720	297,827	297,340	0	379	0	379	0	297,720	0	0	0	7,026	12/16/2041
09626Y-AN-0	BLUEMOUNTAIN CLO LTD 13-2A A1R		01/22/2021	MBS PAYDOWN 100.0000		6,489	6,489	6,528	6,489	0	0	0	0	0	6,489	0	0	0	23	10/22/2030
09659W-2P-8	BNP PARIBAS	D	06/04/2021	J.P. MORGAN SECURITIES LLC		440,572	435,000	435,000	0	0	0	0	0	0	435,000	0	5,572	5,572	1,700	04/19/2032
09739D-AD-2	BOISE CASCADE COMPANY		06/30/2021	VARIOUS		158,680	146,000	146,000	146,000	0	0	0	0	0	146,000	0	12,680	12,680	4,298	07/01/2030
097751-AY-7	BOMBARDIER INC	A	02/05/2021	MORGAN STANLEY & CO. LLC		308,250	300,000	240,750	255,674	0	3,434	0	3,434	0	259,108	0	49,142	49,142	6,900	03/15/2022
097751-BP-5	BOMBARDIER INC	A	02/05/2021	BARCLAYS CAPITAL INC.		734,125	700,000	574,000	574,000	0	0	0	0	0	574,000	0	160,125	160,125	11,569	12/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09778P-AD-7	BON SECOURS MERCY		01/11/2021	J.P. MORGAN SECURITIES LLC		111,779	110,000	110,000	110,000	0	0	0	0	0	110,000	0	1,779	1,779	363	06/01/2025
10373Q-AJ-9	BP CAP MARKETS AMERICA		07/13/2021	SECURITY CALLED AT 102.4160		512,080	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	23,212	05/06/2022
10373Q-AW-0	BP CAP MARKETS AMERICA		12/23/2021	VARIOUS		6,891,294	6,610,000	6,610,000	6,610,000	0	0	0	0	0	6,610,000	0	2,722	2,722	505,713	11/28/2023
10373Q-BE-9	BP CAP MARKETS AMERICA		06/04/2021	MERRILL LYNCH		115,537	105,000	117,608	116,974	0	(1,032)	0	(1,032)	0	115,942	0	(405)	(405)	2,954	02/11/2026
10569T-AC-2	BRAVO RESIDENTIAL FUNDING TRUS 21-NQM1 A		12/01/2021	MBS PAYDOWN 100.0000		637,130	637,130	637,121	0	0	3	0	3	0	637,130	0	0	0	2,488	02/25/2049
110122-CN-6	BRISTOL-MYERS SQUIBB CO		08/30/2021	GOLDMAN SACHS & CO. LLC		1,610,088	1,468,000	1,464,007	1,464,872	0	354	0	354	0	1,465,226	0	144,862	144,862	33,405	06/15/2026
11042T-AA-1	BRITISH AIR 18-1 AA PTT		12/20/2021	SINKING FUND REDEMPTION 100.0000		167,844	167,844	167,844	167,844	0	0	0	0	0	167,844	0	0	0	4,005	03/20/2033
11134L-AF-6	BROADCOM CRP / CAYMN FI	D	06/04/2021	GOLDMAN SACHS & CO. LLC		439,258	410,000	430,326	426,129	0	(2,250)	0	(2,250)	0	423,880	0	15,378	15,378	13,335	01/15/2024
11284D-AA-3	BROOKFIELD PPTY REIT INC		11/17/2021	VARIOUS		1,331,646	1,288,000	1,040,979	1,043,219	0	6,834	0	6,834	0	1,050,052	0	281,594	281,594	33,419	05/15/2026
12189L-AQ-4	BURLINGTN NORTH SANTA FE		05/26/2021	VARIOUS		1,048,538	975,000	1,062,302	1,056,520	0	(10,846)	0	(10,846)	0	1,045,674	0	2,865	2,865	24,630	09/01/2023
12189L-BA-8	BURLINGTN NORTH SANTA FE		08/30/2021	CITIGROUP GLOBAL MARKETS INC.		88,899	80,000	79,798	79,871	0	12	0	12	0	79,883	0	9,016	9,016	1,849	06/15/2027
12479R-AE-7	CAPITAL AUTOMOTIVE REIT 17-1A A2		12/15/2021	MBS PAYDOWN 100.0000		55,988	55,988	55,915	55,945	0	44	0	44	0	55,988	0	0	0	1,613	04/15/2047
1248EP-CK-7	CCO HLDGS LLC/CAP CORP		02/22/2021	GOLDMAN SACHS & CO. LLC		145,583	141,000	143,820	143,692	0	(45)	0	(45)	0	143,647	0	1,935	1,935	3,745	02/01/2031
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 20-1A A5		12/15/2021	MBS PAYDOWN 100.0000		1,898	1,898	1,898	1,896	0	3	0	3	0	1,898	0	0	0	36	02/15/2050
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1		12/15/2021	MBS PAYDOWN 100.0000		186,347	186,347	186,311	0	0	112	0	112	0	186,347	0	0	0	1,701	03/15/2061
12530M-AG-0	CF HIPPOLYTA ISSUER LLC 21-1A B1		12/15/2021	MBS PAYDOWN 100.0000		115,358	115,358	115,353	0	0	87	0	87	0	115,358	0	0	0	1,363	03/15/2061
12549B-AS-7	CIFC FUNDING LTD 13-2A A2LR		04/20/2021	SECURITY CALLED AT 100.0000		4,670,000	4,670,000	4,637,268	4,638,525	0	2,035	0	2,035	0	4,640,560	0	29,440	29,440	42,982	10/18/2030
125523-AE-0	CIGNA CORP		03/18/2021	SECURITY CALLED AT 101.6097		6,096,583	6,000,000	5,976,925	5,993,951	0	1,797	0	1,797	0	5,995,748	0	4,252	4,252	199,150	09/17/2021
125523-AF-7	CIGNA CORP		03/18/2021	SECURITY CALLED AT 107.6792		83,990	78,000	77,959	77,976	0	2	0	2	0	77,978	0	22	22	7,964	07/15/2023
12591K-AD-7	COMM MORTGAGE TRUST 13 CR12 A3		12/01/2021	MBS PAYDOWN 100.0000		217,760	217,760	226,844	218,818	0	(1,058)	0	(1,058)	0	217,760	0	0	0	8,199	10/10/2046
12592G-BC-6	COMM MORTGAGE TRUST 14 CR19 A4		06/01/2021	MBS PAYDOWN 100.0000		791,386	791,386	799,263	791,820	0	(434)	0	(434)	0	791,386	0	0	0	13,976	08/10/2047
12597N-AX-1	CSAIL COMMERCIAL MORTGAGE TRUS 20-C19 B		07/21/2021	BARCLAYS CAPITAL INC.		546,825	500,000	514,999	513,977	0	(774)	0	(774)	0	513,203	0	33,622	33,622	11,152	03/15/2053
126307-BA-4	CSC HOLDINGS LLC		04/22/2021	VARIOUS		298,200	280,000	280,000	280,000	0	0	0	0	0	280,000	0	18,200	18,200	12,567	01/15/2030
12654P-AA-6	CREDIT SUISSE MORTGAGE TRUST 18-RPL9 A1		12/01/2021	MBS PAYDOWN 100.0000		449,762	449,762	450,395	449,753	0	9	0	9	0	449,762	0	0	0	9,085	09/25/2057
12662P-AB-4	CVR ENERGY INC		01/26/2021	VARIOUS		390,293	395,000	366,061	366,344	0	338	0	338	0	366,682	0	23,611	23,611	9,069	02/15/2025
126650-CV-0	CVS HEALTH CORP		12/28/2021	VARIOUS		322,062	305,000	302,267	303,739	0	190	0	190	0	303,929	0	16,246	16,246	9,240	03/09/2023
126650-DC-1	CVS HEALTH CORP		03/09/2021	MATURITY 100.0000		399,000	399,000	398,797	398,987	0	13	0	13	0	399,000	0	0	0	6,683	03/09/2021
126650-DE-7	CVS HEALTH CORP		06/04/2021	VARIOUS		568,453	535,000	551,325	548,345	0	(1,482)	0	(1,482)	0	546,863	0	21,590	21,590	10,938	08/15/2024
126650-DR-8	CVS HEALTH CORP		11/01/2021	VARIOUS		827,107	850,000	844,637	0	0	102	0	102	0	844,739	0	(17,632)	(17,632)	3,743	09/15/2031
12692@-AA-4	CVSR HOLDCO LLC		03/31/2021	SINKING FUND REDEMPTION 100.0000		977,865	977,865	736,934	736,934	0	0	0	0	0	736,934	0	240,931	240,931	22,882	03/31/2037
12708#-AA-4	CHARTER COMMUNICATIONS INC		12/15/2021	SINKING FUND REDEMPTION 100.0000		175,488	175,488	175,488	175,488	0	0	0	0	0	175,488	0	0	0	5,432	07/15/2035
13080B-AA-9	SYMPHONY CLO LTD 13-12A AR		03/15/2021	VARIOUS		3,391,905	3,391,905	3,395,297	3,394,782	0	(389)	0	(389)	0	3,394,392	0	(2,487)	(2,487)	16,164	10/15/2025
131347-CQ-7	CALPINE CORP		07/07/2021	DEUTSCHE BANK SECURITIES INC.		27,338	27,000	27,045	27,043	0	(2)	0	(2)	0	27,041	0	297	297	1,234	02/01/2031
133434-AA-8	CAMERON LNG LLC		09/29/2021	VARIOUS		813,289	760,000	760,000	760,000	0	0	0	0	0	760,000	0	53,289	53,289	25,038	07/15/2031
13876C-AS-6	CANYON CAPITAL CLO LTD 15-1A CR		05/06/2021	SECURITY CALLED AT 100.0000		4,050,000	4,050,000	4,050,000	4,050,000	0	0	0	0	0	4,050,000	0	0	0	62,422	04/15/2029
14041N-FV-8	CAPITAL ONE MULTI-ASSET EXECUT 19-A3 A3		11/04/2021	VARIOUS		9,288,182	8,950,000	8,947,620	8,948,052	0	268	0	268	0	8,948,320	0	339,862	339,862	157,982	08/15/2028
14311F-AN-1	CARLYLE GLOBAL MARKET STRATEGI 15-2A A1R		05/12/2021	VARIOUS		1,165,538	1,165,538	1,160,643	1,162,524	0	1,459	0	1,459	0	1,163,983	0	1,555	1,555	5,606	04/27/2027
14311X-AG-7	CARLYLE GLOBAL MARKET STRATEGI 18-1A C		10/28/2021	SOCIETE GENERALE		1,338,795	1,350,000	1,300,590	1,317,782	0	4,531	0	4,531	0	1,322,313	0	16,482	16,482	41,552	04/20/2031
14314F-AE-8	CARLYLE GLOBAL MARKET STRATEGI 17-3A A2		03/09/2021	SECURITY CALLED AT 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	16,803	07/20/2029
14315G-AC-9	CARLYLE GLOBAL MARKET STRATEGI 20-2A A1B		11/23/2021	SECURITY CALLED AT 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	118,949	10/25/2031
14316L-AC-7	CARMAX AUTO OWNER TRUST 19-2 A3		12/15/2021	MBS PAYDOWN 100.0000		1,661,691	1,661,691	1,661,521	1,660,497	0	1,194	0	1,194	0	1,661,691	0	0	0	27,205	03/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14448C-AP-9	CARRIER GLOBAL CORP		04/06/2021	MORGAN STANLEY & CO. LLC		243,885	235,000	235,000	235,000	0	0	0	0	0	235,000	0	8,885	8,885	3,792	02/15/2027
14448C-AQ-7	CARRIER GLOBAL CORP		09/29/2021	MORGAN STANLEY & CO. LLC		2,791,719	2,700,000	2,699,784	2,699,786	0	16	0	16	0	2,699,802	0	91,917	91,917	82,681	02/15/2030
14576A-AC-6	CAPITAL AUTOMOTIVE LP 20-1A A3		12/15/2021	MBS PAYDOWN 100.0000		2,616	2,616	2,614	2,612	0	3	0	3	0	2,616	0	0	0	44	12/15/2050
14889D-AQ-1	CATAMARAN CLO LTD 14-1A BR		07/22/2021	SECURITY CALLED AT 100.0000		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	26,692	04/22/2030
14916R-AF-1	CATHOLIC HEALTH INITIATI		01/20/2021	GOLDMAN SACHS & CO. LLC		1,528,212	1,400,000	1,516,956	1,510,087	0	(2,445)	0	(2,445)	0	1,507,642	0	20,570	20,570	27,930	08/01/2023
14980A-AA-0	CAZENOVIA CREEK FUNDING LLC 18-1A A		06/15/2021	MBS PAYDOWN 100.0000		836,309	836,309	800,766	805,077	0	31,232	0	31,232	0	836,309	0	0	0	12,383	07/15/2030
15032D-AH-4	CEDAR FUNDING LTD 16-6A AR		04/20/2021	MBS PAYDOWN 100.0000		2,100,000	2,100,000	2,089,500	2,090,107	0	9,893	0	9,893	0	2,100,000	0	0	0	13,920	10/20/2028
15135B-AJ-0	CENTENE CORP		03/12/2021	SECURITY CALLED AT 102.3750		417,690	408,000	424,830	414,920	0	(648)	0	(648)	0	414,272	0	(6,272)	(6,272)	22,449	01/15/2025
15135B-AW-1	CENTENE CORP		03/11/2021	GOLDMAN SACHS & CO. LLC		595,463	585,000	585,000	585,000	0	0	0	0	0	585,000	0	10,463	10,463	6,780	10/15/2030
15137T-AA-8	CENTENE ESCROW I CORP		08/13/2021	SECURITY CALLED AT 104.0310		805,200	774,000	774,000	774,000	0	0	0	0	0	774,000	0	0	0	60,322	06/01/2026
156504-AH-5	CENTURY COMMUNITIES		09/02/2021	SECURITY CALLED AT 102.9380		1,213,639	1,179,000	1,225,935	1,212,387	0	(8,439)	0	(8,439)	0	1,203,947	0	(24,947)	(24,947)	112,948	07/15/2025
156686-AM-9	CENTURYTEL ENTERPRISES		10/20/2021	J.P. MORGAN SECURITIES LLC		291,015	261,000	270,135	269,041	0	(756)	0	(756)	0	268,285	0	22,730	22,730	22,779	01/15/2028
163851-AF-5	CHEMOURS CO		06/15/2021	CITIGROUP GLOBAL MARKETS INC.		84,530	79,000	79,000	79,000	0	0	0	0	0	79,000	0	5,530	5,530	2,524	11/15/2028
16411Q-AG-6	CHENIERE ENERGY PARTNERS		07/15/2021	MIZUHO SECURITIES USA LLC		157,498	146,000	146,780	146,702	0	(50)	0	(50)	0	146,652	0	10,845	10,845	5,256	10/01/2029
165183-AL-8	CHESAPEAKE FUNDING II LLC 17-2A A1		02/15/2021	MBS PAYDOWN 100.0000		130,205	130,205	130,198	130,205	0	0	0	0	0	130,205	0	0	0	305	05/15/2029
165183-BC-7	CHESAPEAKE FUNDING II LLC 17-4A B		04/15/2021	MBS PAYDOWN 100.0000		2,000,000	2,000,000	1,999,806	1,999,968	0	32	0	32	0	2,000,000	0	0	0	17,267	11/15/2029
165183-BG-8	CHESAPEAKE FUNDING II LLC 18-1A A1		07/15/2021	MBS PAYDOWN 100.0000		920,083	920,083	920,054	920,075	0	8	0	8	0	920,083	0	0	0	13,073	04/15/2030
165183-BN-3	CHESAPEAKE FUNDING II LLC 18-2A A1		10/15/2021	MBS PAYDOWN 100.0000		331,458	331,458	331,419	331,444	0	13	0	13	0	331,458	0	0	0	6,837	08/15/2030
165183-BY-9	CHESAPEAKE FUNDING II LLC 19-1A A1		05/18/2021	VARIOUS		273,420	270,944	270,904	270,924	0	8	0	8	0	270,932	0	2,488	2,488	3,160	04/15/2031
166756-AE-6	CHEVRON USA INC		06/04/2021	MARKETAXESS		398,212	400,000	399,772	399,780	0	21	0	21	0	399,801	0	(1,589)	(1,589)	2,259	08/12/2025
166756-AX-4	CHEVRON USA INC		08/30/2021	VARIOUS		1,428,291	1,150,000	1,316,060	0	0	(1,444)	0	(1,444)	0	1,314,616	0	113,675	113,675	41,294	10/15/2049
17275R-BD-3	CISCO SYSTEMS INC		02/28/2021	VARIOUS		505,000	505,000	504,030	504,968	0	32	0	32	0	505,000	0	0	0	5,555	02/28/2021
172967-KX-8	CITIGROUP INC		04/05/2021	WELLS FARGO SECURITIES LLC		3,300,310	3,250,000	3,310,954	3,282,128	0	(5,049)	0	(5,049)	0	3,277,078	0	23,232	23,232	18,863	09/01/2023
172967-LG-4	CITIGROUP INC		04/05/2021	VARIOUS		455,890	445,000	444,689	444,914	0	13	0	13	0	444,927	0	10,963	10,963	4,782	04/25/2022
172967-LM-1	CITIGROUP INC		04/05/2021	WELLS FARGO SECURITIES LLC		82,359	80,000	80,000	80,000	0	0	0	0	0	80,000	0	2,359	2,359	1,617	07/24/2023
17302X-AJ-5	CITGO PETROLEUM CORP		02/12/2021	VARIOUS		840,555	840,000	835,675	831,034	3,700	382	0	4,082	0	835,116	0	5,439	5,439	25,615	08/15/2022
17325F-AL-2	CITIBANK NA		01/12/2021	SECURITY CALLED AT 100.0000		745,000	745,000	744,955	744,998	0	0	0	0	0	744,999	0	1	1	8,847	02/12/2021
17325F-AQ-1	CITIBANK NA		06/23/2021	SECURITY CALLED AT 100.0000		5,000,000	5,000,000	4,964,450	4,992,134	0	6,695	0	6,695	0	4,998,830	0	1,171	1,171	155,833	07/23/2021
17327R-AA-8	CITIGROUP MORTGAGE LOAN TRUST 19-RP1 A1		12/01/2021	MBS PAYDOWN 100.0000		400,004	400,004	403,263	400,336	0	(332)	0	(332)	0	400,004	0	0	0	7,634	01/25/2066
18060T-AA-3	CLARIOS GLOBAL LP	A	06/07/2021	SECURITY CALLED AT 103.0000		12,360	12,000	12,000	12,000	0	0	0	0	0	12,000	0	0	0	815	05/15/2025
18538U-AC-0	CLEARWATER SEAFOODS INC	A	02/12/2021	SECURITY CALLED AT 105.1560		491,079	467,000	429,725	433,964	0	709	0	709	0	434,672	0	32,328	32,328	33,086	05/01/2025
191216-BS-8	COCA-COLA CO/THE		05/06/2021	VARIOUS		1,335,823	1,230,000	1,228,094	1,229,012	0	65	0	65	0	1,229,078	0	96,251	96,251	28,796	10/27/2025
191216-CN-8	COCA-COLA CO/THE		05/06/2021	SECURITY CALLED AT 108.5220		271,305	250,000	249,793	249,822	0	14	0	14	0	249,836	0	164	164	25,832	03/25/2025
19329L-AN-7	COLE PARK CLO LIMITED 15-1A AR		03/10/2021	VARIOUS		16,750,000	16,750,000	16,750,000	16,750,000	0	0	0	0	0	16,750,000	0	0	0	79,423	10/20/2028
19425A-AA-2	COLLEGE AVE STUDENT LOANS 21-B A1		12/25/2021	MBS PAYDOWN 100.0000		28,436	28,436	28,436	0	0	0	0	0	0	28,436	0	0	0	82	06/25/2052
19425A-AB-0	COLLEGE AVE STUDENT LOANS 21-B A2		12/25/2021	VARIOUS		20,681	20,681	20,680	0	0	19	0	19	0	20,681	0	0	0	118	06/25/2052
19685T-AA-6	COLT FUNDING LLC 19-2 A1		03/29/2021	VARIOUS		2,475,200	2,475,200	2,475,196	2,475,200	0	0	0	0	0	2,475,200	0	0	0	24,200	05/25/2049
196860-AB-6	COLT FUNDING LLC 19-4 A2		10/04/2021	VARIOUS		1,121,018	1,121,018	1,121,014	1,121,018	0	0	0	0	0	1,121,018	0	0	0	18,987	11/25/2049
19688C-AA-0	COLT FUNDING LLC 19-3 A1		07/02/2021	VARIOUS		1,431,374	1,431,374	1,431,360	1,431,374	0	0	0	0	0	1,431,374	0	0	0	18,790	08/25/2049
20030N-BS-9	COMCAST CORP		06/04/2021	VARIOUS		283,758	260,000	291,639	290,025	0	(2,619)	0	(2,619)	0	287,407	0	(3,649)	(3,649)	6,302	03/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20030N-CS-8	COMCAST CORP		06/04/2021	DEUTSCHE BANK SECURITIES INC.		499,486	445,000	473,533	469,495	0	(2,234)	0	(2,234)	0	467,261	0	32,225	32,225	11,377	10/15/2025
20030N-DA-6	COMCAST CORP		06/08/2021	MERRILL LYNCH		728,987	700,000	776,293	772,899	0	(3,437)	0	(3,437)	0	769,462	0	(40,475)	(40,475)	15,922	02/01/2030
20030N-DJ-7	COMCAST CORP		06/24/2021	VARIOUS		48,711	45,000	44,977	44,980	0	2	0	2	0	44,982	0	3,729	3,729	974	04/01/2025
20268J-AA-1	COMMONSPIRIT HEALTH		01/11/2021	AMHERST PIERPONT SECURITIES LLC		225,756	210,000	220,830	220,341	0	(96)	0	(96)	0	220,245	0	5,512	5,512	1,642	10/01/2024
20268J-AE-3	COMMONSPIRIT HEALTH		02/17/2021	VARIOUS		598,291	587,000	587,000	587,000	0	0	0	0	0	587,000	0	11,291	11,291	2,353	10/01/2025
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A		12/25/2021	MBS PAYDOWN 100.0000		1,206,975	1,206,975	1,206,692	0	0	884	0	884	0	1,206,975	0	0	0	5,810	03/25/2052
20338Q-AB-9	COMMSCOPE FINANCE LLC		08/23/2021	SECURITY CALLED AT 102.7500		405,863	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	31,984	03/01/2024
20338Q-AD-5	COMMSCOPE FINANCE LLC		09/23/2021	BARCLAYS CAPITAL INC.		592,544	565,000	565,000	565,000	0	0	0	0	0	565,000	0	27,544	27,544	36,348	03/01/2026
210383-AA-3	CONSTELLIUM NV	D	05/20/2021	GOLDMAN SACHS & CO. LLC		536,254	530,000	477,018	485,338	0	4,495	0	4,495	0	489,833	0	46,421	46,421	15,745	05/15/2024
210383-AF-2	CONSTELLIUM NV	D	03/04/2021	J.P. MORGAN SECURITIES LLC		24,408	24,000	23,220	23,315	0	25	0	25	0	23,340	0	1,068	1,068	813	03/01/2025
21039C-AB-0	CONSTELLIUM SE	D	10/27/2021	VARIOUS		65,226	68,000	68,000	0	0	0	0	0	0	68,000	0	(2,774)	(2,774)	1,726	04/15/2029
21872F-AA-5	COLONY AMERICAN FINANCE LTD 19-1 A		12/01/2021	MBS PAYDOWN 100.0000		960,445	960,445	960,401	960,441	0	3	0	3	0	960,445	0	0	0	25,879	03/15/2052
21872G-AA-3	COLONY AMERICAN FINANCE LTD 19-2 A		12/01/2021	MBS PAYDOWN 100.0000		1,957,273	1,957,273	1,957,261	1,957,272	0	1	0	1	0	1,957,273	0	0	0	43,722	06/15/2052
21872N-AA-8	COLONY AMERICAN FINANCE LTD 19-3 A		12/01/2021	MBS PAYDOWN 100.0000		217,583	217,583	217,578	217,583	0	0	0	0	0	217,583	0	0	0	4,760	10/15/2052
221644-AA-5	COTT HOLDINGS INC		05/03/2021	SECURITY CALLED AT 102.7500		1,300,815	1,266,000	1,249,070	1,250,646	0	730	0	730	0	1,251,376	0	14,624	14,624	75,626	04/01/2025
22535W-AG-2	CREDIT AGRICOLE LONDON	D	06/04/2021	J.P. MORGAN SECURITIES LLC		255,978	250,000	257,273	256,871	0	(655)	0	(655)	0	256,216	0	(239)	(239)	2,278	06/16/2026
22535W-AH-0	CREDIT AGRICOLE SA	D	06/08/2021	MORGAN STANLEY & CO. LLC		1,371,593	1,385,000	1,385,000	0	0	0	0	0	0	1,385,000	0	(13,407)	(13,407)	6,429	01/26/2027
22616C-AE-3	CRESTLINE DENALI CLO XV LTD 17-1A C		07/20/2021	MBS PAYDOWN 100.0000		1,215,000	1,215,000	1,215,000	1,215,000	0	0	0	0	0	1,215,000	0	0	0	24,510	04/20/2030
22819K-AB-6	CROWN AMER/CAP CORP V		04/07/2021	BARCLAYS CAPITAL INC.		172,000	160,000	157,400	157,659	0	97	0	97	0	157,757	0	14,243	14,243	3,570	09/30/2026
22822V-AG-6	CROWN CASTLE INTL CORP		06/07/2021	US BANCORP		2,252,974	2,100,000	2,157,811	2,143,960	0	(5,300)	0	(5,300)	0	2,138,660	0	114,315	114,315	51,864	09/01/2024
22822V-AJ-0	CROWN CASTLE INTL CORP		06/07/2021	VARIOUS		3,861,019	3,665,000	3,716,656	3,698,856	0	(5,937)	0	(5,937)	0	3,692,919	0	168,100	168,100	102,488	07/15/2023
22822V-AV-3	CROWN CASTLE INTL CORP		06/04/2021	WELLS FARGO SECURITIES LLC		97,942	100,000	99,686	0	0	17	0	17	0	99,703	0	(1,761)	(1,761)	327	07/15/2026
23110A-AA-4	CUMULUS MEDIA NEW HLDGS		05/05/2021	VARIOUS		458,905	448,000	450,419	449,773	0	(89)	0	(89)	0	449,684	0	9,221	9,221	19,803	07/01/2026
233046-AF-8	DB MASTER FINANCE LLC 17-1A A2II		11/20/2021	MBS PAYDOWN 100.0000		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	693	11/20/2047
233046-AL-5	DB MASTER FINANCE LLC 19-1A A23		11/20/2021	MBS PAYDOWN 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,176	05/20/2049
233331-BA-4	DTE ENERGY CO		07/01/2021	TENDER OFFER		197,127	185,000	184,710	184,842	0	29	0	29	0	184,872	0	12,255	12,255	6,275	08/01/2023
23338V-AC-0	DTE ELECTRIC CO		06/04/2021	MILLENNIUM ADVISORS LLC		760,767	700,000	758,660	0	0	(3,580)	0	(3,580)	0	755,080	0	5,687	5,687	6,366	03/01/2025
233851-DN-1	DAIMLER FINANCE NA LLC		11/05/2021	VARIOUS		3,280,534	3,275,000	3,271,954	3,274,109	0	838	0	838	0	3,274,946	0	5,587	5,587	116,597	11/05/2021
23636A-AU-5	DANSKE BANK A/S	D	09/20/2021	PREREFUNDED		1,360,000	1,360,000	1,360,000	1,360,000	0	0	0	0	0	1,360,000	0	0	0	40,814	09/20/2022
24381N-AA-6	DEEPHAVEN RESIDENTIAL MORTGAGE 19-3A A1		07/01/2021	MBS PAYDOWN 100.0000		3,795,020	3,795,020	3,795,011	3,795,011	0	9	0	9	0	3,795,020	0	0	0	53,583	07/25/2059
24422E-RE-1	JOHN DEERE CAPITAL CORP		07/12/2021	MATURITY 100.0000		2,000,000	2,000,000	2,056,360	2,009,568	0	(9,568)	0	(9,568)	0	2,000,000	0	0	0	78,000	07/12/2021
25179M-AU-7	DEVON ENERGY CORPORATION		03/03/2021	TRUIST SECURITIES INC.		2,555,595	2,250,000	1,445,625	1,445,625	0	0	0	0	0	1,445,625	0	1,109,970	1,109,970	25,000	06/15/2045
25179M-AV-5	DEVON ENERGY CORPORATION		03/03/2021	MARKETAXESS		7,326,875	6,250,000	5,062,500	5,062,500	0	0	0	0	0	5,062,500	0	2,264,375	2,264,375	81,250	12/15/2025
25277L-AA-4	DIAMOND SPORTS GR/DIAMON		11/16/2021	VARIOUS		794,535	1,211,000	967,035	967,443	0	1,784	0	1,784	0	969,227	0	(174,692)	(174,692)	57,583	08/15/2026
255388-AA-8	DIVIDEND SOLAR LOANS LLC 19-1 A		12/20/2021	MBS PAYDOWN 100.0000		404,786	404,786	404,723	404,080	0	706	0	706	0	404,786	0	0	0	8,133	08/22/2039
257375-AN-5	DOMINION ENERGY GAS HLDG		11/12/2021	J.P. MORGAN SECURITIES LLC		72,822	70,000	69,955	69,964	0	8	0	8	0	69,972	0	2,850	2,850	1,755	11/15/2024
25755T-AG-5	DOMINOS PIZZA MASTER ISSUER LL 17-1A A2I		04/21/2021	SECURITY CALLED AT 100.0000		5,820,000	5,820,000	5,820,000	5,820,000	0	0	0	0	0	5,820,000	0	0	0	87,693	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL 17-1A A23		10/25/2021	MBS PAYDOWN 100.0000		48,750	48,750	48,750	48,750	0	0	0	0	0	48,750	0	0	0	1,506	07/25/2047
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL 18-1A A2I		10/25/2021	MBS PAYDOWN 100.0000		39,375	39,375	39,375	39,375	0	0	0	0	0	39,375	0	0	0	1,278	07/25/2048
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL 21-1A A2I		10/25/2021	MBS PAYDOWN 100.0000		15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	189	04/25/2051
260543-CJ-0	DOW CHEMICAL CO/THE		06/02/2021	SECURITY CALLED AT 109.5860		1,438,864	1,313,000	1,368,756	1,353,534	0	(4,665)	0	(4,665)	0	1,348,870	0	(35,870)	(35,870)	156,629	10/01/2024
26441C-AS-4	DUKE ENERGY CORP		09/29/2021	MILLENNIUM ADVISORS LLC		891,821	845,000	842,397	843,453	0	191	0	191	0	843,644	0	48,178	48,178	24,196	09/01/2026
26441C-BJ-3	DUKE ENERGY CORP		05/21/2021	JANE STREET FINANCIAL LIMITED		94,112	95,000	94,953	94,956	0	4	0	4	0	94,960	0	(848)	(848)	603	09/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26441Y-BD-8	DUKE REALTY LP		11/12/2021	VARIOUS		1,326,568	1,330,000	1,294,689	1,295,313	0	524	0	524	0	1,295,837	0	30,731	30,731	42,528	03/01/2050
26824K-AA-2	AIRBUS FINANCE BV	D	06/11/2021	SECURITY CALLED AT 104.3470		1,043,470	1,000,000	968,210	982,647	0	3,255	0	3,255	0	985,902	0	14,098	14,098	61,020	04/17/2023
26875P-AK-7	EOG RESOURCES INC		06/04/2021	VARIOUS		859,561	830,000	864,487	861,375	0	(6,831)	0	(6,831)	0	854,544	0	5,016	5,016	15,676	03/15/2023
26884A-AZ-6	ERP OPERATING LP		09/15/2021	SECURITY CALLED AT 100.0000		3,181,000	3,181,000	3,434,443	3,206,745	0	(25,745)	0	(25,745)	0	3,181,000	0	0	0	110,341	12/15/2021
26884A-BA-0	ERP OPERATING LP		06/07/2021	WELLS FARGO SECURITIES LLC		8,338,560	8,000,000	7,430,685	7,842,317	0	29,166	0	29,166	0	7,871,483	0	467,077	467,077	156,000	04/15/2023
26884L-AH-2	EQT CORP		02/01/2021	GOLDMAN SACHS & CO. LLC		647,570	550,000	499,935	508,336	0	566	0	566	0	508,903	0	138,667	138,667	21,303	02/01/2025
26885B-AF-7	EQM MIDSTREAM PARTNERS L		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,576	07/01/2025
26907Y-AB-0	ESH HOSPITALITY INC		01/13/2021	BOFA SECURITIES INC.		276,710	268,000	200,330	200,330	0	0	0	0	0	200,330	0	76,380	76,380	3,581	10/01/2027
276480-AG-5	EASTERN GAS TRANSMISSION & STORAGE		08/30/2021	J.P. MORGAN SECURITIES LLC		3,966,078	3,720,000	3,705,046	3,706,484	0	895	0	895	0	3,707,379	0	258,699	258,699	92,380	11/15/2029
278062-AG-9	EATON CORP		10/29/2021	US BANCORP		1,076,365	1,005,000	1,005,000	1,005,000	0	0	0	0	0	1,005,000	0	71,365	71,365	35,257	09/15/2027
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO 21-A A		12/25/2021	MBS PAYDOWN 100.0000		257,445	257,445	257,162	0	0	267	0	267	0	257,445	0	0	0	2,198	11/25/2045
28416L-AA-0	ELARA HGV TIMESHARE ISSUER 21-A A		12/25/2021	MBS PAYDOWN 100.0000		158,835	158,835	158,801	0	0	142	0	142	0	158,835	0	0	0	279	08/27/2035
28416T-AA-3	ELARA HGV TIMESHARE ISSUER 19-A A		12/25/2021	MBS PAYDOWN 100.0000		494,684	494,684	494,550	493,941	0	743	0	743	0	494,684	0	0	0	6,929	01/25/2034
29002H-AA-7	ELMWOOD CLO III LTD 19-3A A1		10/15/2021	MBS PAYDOWN 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	31,771	10/15/2032
29089Q-AC-9	EMERGENT BIOSOLUTIONS		07/30/2021	VARIOUS		382,983	393,000	393,353	393,340	0	(38)	0	(38)	0	393,302	0	(10,319)	(10,319)	12,854	08/15/2028
29278G-AH-1	ENEL FINANCE INTL NV	D	07/23/2021	SECURITY CALLED AT 107.9270		469,482	435,000	434,669	434,813	0	37	0	37	0	434,850	0	150	150	50,351	09/14/2023
29373G-AB-8	ENTERPRISE FLEET FINANCING LLC 18-3 A2		12/20/2021	MBS PAYDOWN 100.0000		229,035	229,035	229,006	229,005	0	31	0	31	0	229,035	0	0	0	3,912	05/20/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING LLC 20-1 A2		12/20/2021	MBS PAYDOWN 100.0000		582,302	582,302	582,207	581,874	0	429	0	429	0	582,302	0	0	0	5,422	12/22/2025
29373L-AB-7	ENTERPRISE FLEET FINANCING LLC 18-1 A2		04/20/2021	MBS PAYDOWN 100.0000		130,261	130,261	130,247	130,260	0	1	0	1	0	130,261	0	0	0	703	10/20/2023
29379V-AZ-6	ENTERPRISE PRODUCTS OPER		11/12/2021	MERRILL LYNCH		36,030	35,000	35,911	35,307	0	(135)	0	(135)	0	35,172	0	858	858	1,371	03/15/2023
29413X-AD-9	ENVIVA PARTNERS LP/FIN C		05/12/2021	BARCLAYS CAPITAL INC.		133,840	128,000	132,800	132,185	0	(504)	0	(504)	0	131,681	0	2,159	2,159	6,910	01/15/2026
30227K-AE-9	EXTERRAN NRG SOLUTIONS/F		01/14/2021	BARCLAYS CAPITAL INC.		91,520	104,000	68,640	68,640	0	0	0	0	0	68,640	0	22,880	22,880	1,831	05/01/2025
30227M-AA-3	EXTRACTION OIL & GAS INC		01/22/2021	REORGANIZATION		242,620	1,713,000	282,645	282,645	0	0	0	0	0	282,645	0	(40,025)	(40,025)	0	05/15/2024
30231G-AT-9	EXXON MOBIL CORPORATION		11/01/2021	VARIOUS		542,339	500,000	553,865	552,081	0	(5,285)	0	(5,285)	0	546,796	0	(4,457)	(4,457)	12,810	03/01/2026
302980-AA-5	FWD SECURITIZATION TRUST 19-INV1 A1		12/01/2021	MBS PAYDOWN 100.0000		1,864,334	1,864,334	1,864,187	1,864,294	0	39	0	39	0	1,864,334	0	0	0	27,313	06/25/2049
31428X-BU-9	FEDEX CORP		04/30/2021	SECURITY CALLED AT 102.2510		5,112,548	5,000,000	4,994,200	4,997,924	0	656	0	656	0	4,998,580	0	1,420	1,420	247,604	01/14/2022
31428X-BY-1	FEDEX CORP		04/30/2021	SECURITY CALLED AT 111.4287		557,144	500,000	498,620	498,822	0	82	0	82	0	498,904	0	1,096	1,096	65,852	05/15/2025
31429K-AD-5	FED CAISSES DESJARDINS	A	06/07/2021	BMO CAPITAL MARKETS CORP.		2,665,141	2,570,000	2,566,839	2,567,379	0	270	0	270	0	2,567,649	0	97,493	97,493	43,758	02/10/2025
31572L-AC-0	ELLINGTON FINANCIAL MORTGAGE T 21-2 A3		12/01/2021	MBS PAYDOWN 100.0000		400,078	400,078	400,073	0	0	1	0	1	0	400,078	0	0	0	1,993	06/25/2066
31620M-AU-0	FIDELITY NATIONAL INFORM		02/10/2021	US BANCORP		309,218	250,000	238,169	238,998	0	25	0	25	0	239,023	0	70,195	70,195	5,531	08/15/2046
31677Q-BG-3	FIFTH THIRD BANK		05/17/2021	SECURITY CALLED AT 100.0000		280,000	280,000	279,790	279,980	0	17	0	17	0	279,997	0	3	3	2,643	06/14/2021
33767W-AA-1	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 A		12/01/2021	MBS PAYDOWN 100.0000		1,563	1,563	1,563	0	0	0	0	0	0	1,563	0	0	0	7	08/17/2028
337738-AQ-1	FISERV INC		03/10/2021	BARCLAYS CAPITAL INC.		123,901	115,000	114,947	114,970	0	2	0	2	0	114,972	0	8,929	8,929	1,954	10/01/2023
337932-AK-3	FIRSTENERGY CORP		02/10/2021	MILLENNIUM ADVISORS LLC		25,205	25,000	24,949	24,951	6	1	0	7	0	24,958	0	247	247	229	03/01/2025
337932-AL-1	FIRSTENERGY CORP		06/28/2021	VARIOUS		1,274,650	1,280,000	1,279,091	1,279,167	0	30	0	30	0	1,279,197	0	(4,547)	(4,547)	23,855	03/01/2030
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5		12/01/2021	MBS PAYDOWN 100.0000		171,275	171,275	175,610	0	0	(151)	0	(151)	0	171,275	0	0	0	1,437	06/01/2051
33883E-AL-6	FLATIRON CLO LTD 15-1A AR		06/18/2021	VARIOUS		2,375,907	2,375,907	2,375,907	2,375,907	0	0	0	0	0	2,375,907	0	0	0	13,994	04/15/2027
341081-FZ-5	FLORIDA POWER & LIGHT CO		06/23/2021	VARIOUS		726,839	680,000	679,306	679,407	0	63	0	63	0	679,470	0	47,369	47,369	14,077	04/01/2025
34417M-AB-3	FOCUS BRANDS FUNDING LLC 17-1A A2II		10/30/2021	MBS PAYDOWN 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,069	04/30/2047
34417Q-AA-6	FOCUS BRANDS FUNDING LLC 18-1 A2		10/30/2021	MBS PAYDOWN 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,134	10/30/2048
34528Q-GW-8	FORD CREDIT FLOORPLAN MASTER O 19-2 A		12/06/2021	TD SECURITIES (USA) LLC		8,445,202	8,090,000	8,089,836	8,089,894	0	29	0	29	0	8,089,923	0	355,279	355,279	242,740	04/15/2026
34528Q-HF-4	FORD CREDIT FLOORPLAN MASTER O 19-4 A		11/12/2021	RBC CAPITAL MARKETS		683,487	660,000	659,922	659,941	0	14	0	14	0	659,954	0	23,532	23,532	14,807	09/15/2026
34528Q-HQ-0	FORD CREDIT FLOORPLAN MASTER O 20-2 A		06/14/2021	WELLS FARGO SECURITIES LLC		1,495,529	1,490,000	1,489,520	1,489,547	0	43	0	43	0	1,489,590	0	5,939	5,939	7,941	09/15/2027
345370-CV-0	FORD MOTOR COMPANY		09/23/2021	BARCLAYS CAPITAL INC.		169,516	154,000	154,000	154,000	0	0	0	0	0	154,000	0	15,516	15,516	12,217	04/21/2023
345370-CW-8	FORD MOTOR COMPANY		09/23/2021	BARCLAYS CAPITAL INC.		243,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	43,000	43,000	16,750	04/22/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
345397-A2-9	FORD MOTOR CREDIT CO LLC		04/15/2021	CITIGROUP GLOBAL MARKETS INC.		26,520	26,000	20,540	21,851	0	560	0	560	0	22,412	0	4,108	4,108	624	01/09/2023
345397-ZH-9	FORD MOTOR CREDIT CO LLC		10/12/2021	MATURITY 100.0000		215,000	215,000	210,028	212,330	0	2,670	0	2,670	0	215,000	0	0	0	8,198	10/12/2021
35671D-BJ-3	FREEPORT-MCMORAN INC		02/10/2021	CITIGROUP GLOBAL MARKETS INC.		42,565	34,000	35,078	35,029	0	(3)	0	(3)	0	35,027	0	7,538	7,538	337	11/14/2034
35877#-AA-0	FRISCO HQ OPERATIONS LLC		12/15/2021	SINKING FUND REDEMPTION 100.0000		215,937	215,937	215,937	215,937	0	0	0	0	0	215,937	0	0	0	6,711	12/15/2037
361448-BD-4	GATX CORP		11/12/2021	MERRILL LYNCH		48,172	45,000	48,548	47,843	0	(799)	0	(799)	0	47,043	0	1,128	1,128	2,452	02/15/2024
36166P-AA-6	GCAT 19-NQM1 A1		11/30/2021	VARIOUS		12,456,351	12,456,351	12,456,164	12,456,164	0	85	0	85	0	12,456,249	0	102	102	278,343	02/25/2059
36167C-AA-4	GCAT 19-RPL1 A1		12/01/2021	MBS PAYDOWN 100.0000		707,677	707,677	709,668	707,901	0	(224)	0	(224)	0	707,677	0	0	0	10,416	10/25/2068
36168Q-AE-4	GFL ENVIRONMENTAL INC	A	06/11/2021	SECURITY CALLED AT 111.2680		161,339	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	23,871	05/01/2027
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	07/29/2021	VARIOUS		228,383	222,000	226,718	0	0	(661)	0	(661)	0	226,056	0	2,326	2,326	7,816	08/01/2025
36253G-AD-4	GS MORTGAGE SECURITIES TRUST 14 GC24 A4		11/01/2021	MBS PAYDOWN 100.0000		55,624	55,624	56,176	55,671	0	(47)	0	(47)	0	55,624	0	0	0	1,615	09/10/2047
369550-BK-3	GENERAL DYNAMICS CORP		06/04/2021	WELLS FARGO SECURITIES LLC		326,139	300,000	325,008	323,537	0	(2,435)	0	(2,435)	0	321,102	0	5,037	5,037	6,690	04/01/2025
370334-BM-5	GENERAL MILLS INC		10/14/2021	SECURITY CALLED AT 100.0000		4,000,000	4,000,000	3,931,240	3,977,579	0	18,410	0	18,410	0	3,995,989	0	4,011	4,011	104,650	12/15/2021
370334-CD-4	GENERAL MILLS INC		04/16/2021	MATURITY 100.0000		750,000	750,000	749,895	749,989	0	11	0	11	0	750,000	0	0	0	12,000	04/16/2021
37045V-AR-1	GENERAL MOTORS CO		09/10/2021	MATURITY 100.0000		1,580,000	1,580,000	1,580,000	1,580,000	0	0	0	0	0	1,580,000	0	0	0	12,985	09/10/2021
37045X-BS-4	GENERAL MOTORS FINL CO		12/14/2021	VARIOUS		447,333	440,000	439,419	439,871	0	46	0	46	0	439,917	0	7,416	7,416	12,708	01/14/2022
37045X-CP-9	GENERAL MOTORS FINL CO		11/06/2021	MATURITY 100.0000		2,895,000	2,895,000	2,894,363	2,894,812	0	188	0	188	0	2,895,000	0	0	0	121,590	11/06/2021
37045X-DD-5	GENERAL MOTORS FINL CO		06/04/2021	GOLDMAN SACHS & CO. LLC		218,588	220,000	219,575	0	0	34	0	34	0	219,610	0	(1,022)	(1,022)	1,146	01/08/2026
37331N-AN-1	GEORGIA-PACIFIC LLC		06/04/2021	MORGAN STANLEY & CO. LLC		468,184	475,000	474,796	474,800	0	16	0	16	0	474,816	0	(6,632)	(6,632)	2,494	05/15/2026
375558-BH-5	GILEAD SCIENCES INC		05/21/2021	MILLENNIUM ADVISORS LLC		379,335	375,000	374,134	374,806	0	66	0	66	0	374,872	0	4,463	4,463	5,363	03/01/2022
37891T-AB-6	GLOBAL SC FINANCE V SRL 19-1A B		12/17/2021	MBS PAYDOWN 100.0000		630,000	630,000	629,956	628,857	0	1,143	0	1,143	0	630,000	0	0	0	16,775	08/17/2039
37940X-AA-0	GLOBAL PAYMENTS INC		08/06/2021	VARIOUS		1,713,935	1,630,000	1,629,593	1,629,690	0	41	0	41	0	1,629,731	0	84,204	84,204	41,132	02/15/2025
38141G-RD-8	GOLDMAN SACHS GROUP INC		04/05/2021	GOLDMAN SACHS & CO. LLC		263,870	250,000	262,955	254,494	0	(569)	0	(569)	0	253,925	0	9,945	9,945	6,419	01/22/2023
38141G-VU-5	GOLDMAN SACHS GROUP INC		03/25/2021	SECURITY CALLED AT 100.0000		655,000	655,000	654,574	654,971	0	21	0	21	0	654,992	0	8	8	7,164	04/25/2021
39143G-AA-8	GREAT WST PTRLM/GRT FNCE		02/23/2021	VARIOUS		1,039,061	1,063,000	675,005	605,910	69,095	0	0	69,095	0	675,005	0	364,056	364,056	37,813	09/30/2021
39143G-AD-2	GREAT WST PTRLM/GRT FNCE		06/10/2021	JEFFERIES LLC		48,000	48,000	46,800	0	0	66	0	66	0	46,866	0	1,134	1,134	1,792	09/01/2025
404030-AJ-7	H&E EQUIPMENT SERVICES		09/17/2021	J.P. MORGAN SECURITIES LLC		88,880	88,000	86,460	0	0	44	0	44	0	86,504	0	2,376	2,376	909	12/15/2028
404119-CA-5	HCA INC		09/17/2021	VARIOUS		1,828,175	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	128,175	128,175	58,385	09/01/2030
404119-CB-3	HCA INC		07/28/2021	BNP PARIBAS		518,445	500,000	497,505	0	0	5	0	5	0	497,510	0	20,935	20,935	1,458	07/15/2051
404121-AJ-4	HCA INC		09/23/2021	BARCLAYS CAPITAL INC.		107,550	90,000	89,100	89,250	0	59	0	59	0	89,309	0	18,241	18,241	5,428	09/01/2028
40423B-AA-8	HILLMAN GROUP INC		07/14/2021	SECURITY CALLED AT 100.0000		441,000	441,000	428,333	431,820	0	3,068	0	3,068	0	434,888	0	6,112	6,112	28,036	07/15/2022
40427H-SU-8	HSBC BANK CANADA		09/29/2021	VARIOUS		812,780	791,327	762,648	790,851	0	(3,499)	0	(3,499)	(50,239)	737,112	72,650	3,017	75,667	18,623	09/29/2021
404280-BS-7	HSBC HOLDINGS PLC	D	08/30/2021	CITIGROUP GLOBAL MARKETS INC.		4,298,168	4,065,000	4,170,048	4,131,870	0	(18,304)	0	(18,304)	0	4,113,566	0	184,603	184,603	126,224	05/18/2024
40537Y-AJ-2	HALCYON LOAN ADVISORS FUNDING 13 2A C		11/01/2021	MBS PAYDOWN 100.0000		2,100,000	2,100,000	2,039,625	2,097,279	0	2,721	0	2,721	0	2,100,000	0	0	0	48,375	08/01/2025
418751-AB-9	HAT HOLDINGS I LLC/HAT		03/18/2021	OPPENHEIMER & CO. INC.		116,828	111,000	112,943	112,669	0	(105)	0	(105)	0	112,565	0	4,263	4,263	2,905	04/15/2025
41984L-AA-5	HAWAIIAN BRAND INTELLECT	D	07/16/2021	CITIGROUP GLOBAL MARKETS INC.		94,004	88,267	87,781	0	0	52	0	52	0	87,833	0	6,171	6,171	2,340	01/20/2026
428102-AC-1	HESS MIDSTREAM OPERATION		04/29/2021	VARIOUS		639,559	615,000	624,193	623,823	0	(836)	0	(836)	0	622,987	0	16,572	16,572	24,308	02/15/2026
42824C-BF-5	HP ENTERPRISE CO		10/29/2021	SECURITY CALLED AT 109.4853		547,426	500,000	499,085	499,217	0	161	0	161	0	499,378	0	622	622	72,485	10/01/2024
431318-AQ-7	HILCORP ENERGY I/HILCORP		01/22/2021	SECURITY CALLED AT 102.5000		524,800	512,000	285,873	285,906	0	23	0	23	0	285,929	0	226,071	226,071	21,877	10/01/2025
431475-AD-4	HILL-ROM HOLDINGS INC		10/21/2021	JEFFERIES LLC		985,920	948,000	972,969	969,741	0	(3,501)	0	(3,501)	0	966,239	0	19,681	19,681	45,869	09/15/2027
43283A-AA-3	HILTON GRAND VACATIONS TRUST 17-AA A		12/25/2021	MBS PAYDOWN 100.0000		279,966	279,966	279,927	279,557	0	410	0	410	0	279,966	0	0	0	3,847	12/26/2028
43283A-AB-1	HILTON GRAND VACATIONS TRUST 17-AA B		12/25/2021	MBS PAYDOWN 100.0000		254,515	254,515	254,503	254,106	0	409	0	409	0	254,515	0	0	0	3,891	12/26/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
437076-BK-7	HOME DEPOT INC		06/04/2021	SUSQUEHANNA		346,554	315,000	351,913	349,334	0	(3,309)	0	(3,309)	0	346,025	0	529	529	7,709	09/15/2025
437076-BY-7	HOME DEPOT INC		08/30/2021	J.P. MORGAN SECURITIES LLC		1,035,464	944,000	938,581	939,313	0	328	0	328	0	939,641	0	95,823	95,823	19,803	06/15/2029
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		12/01/2021	MBS PAYDOWN 100.0000		82,189	82,189	82,188	0	0	32	0	32	0	82,189	0	0	0	257	09/19/2029
437300-AC-0	HOME PARTNERS OF AMERICA TRUST 21-1 B		12/01/2021	MBS PAYDOWN 100.0000		8,763	8,763	8,763	0	0	2	0	2	0	8,763	0	0	0	41	09/19/2029
43730T-AC-7	HOME PARTNERS OF AMERICA TRUST 17-1 B		11/17/2021	MBS PAYDOWN 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,772	07/17/2034
43730W-AA-4	HOME PARTNERS OF AMERICA TRUST 18-1 A		11/17/2021	MBS PAYDOWN 100.0000		4,059,430	4,059,430	4,065,931	4,059,430	0	0	0	0	0	4,059,430	0	0	0	34,409	07/17/2037
43730W-AC-0	HOME PARTNERS OF AMERICA TRUST 18-1 B		11/17/2021	MBS PAYDOWN 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	39,260	07/17/2037
43731Q-AC-2	HOME PARTNERS OF AMERICA TRUST 19-1 B		12/01/2021	MBS PAYDOWN 100.0000		132,833	132,833	132,829	132,833	0	0	0	0	0	132,833	0	0	0	2,191	09/17/2039
43732T-AC-5	HOME PARTNERS OF AMERICA TRUST 19-2 B		10/01/2021	MBS PAYDOWN 100.0000		79,074	79,074	79,072	79,074	0	0	0	0	0	79,074	0	0	0	1,285	10/19/2039
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST 21-2 B		12/01/2021	MBS PAYDOWN 100.0000		4,108	4,108	4,108	0	0	0	0	0	0	4,108	0	0	0	6	12/17/2026
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST 21-2 C		12/01/2021	MBS PAYDOWN 100.0000		2,494	2,494	2,494	0	0	0	0	0	0	2,494	0	0	0	4	12/17/2026
43789V-AA-6	HOMEWARD OPPORTUNITIES FUND I 19-2 A1		09/30/2021	VARIOUS		2,395,401	2,395,401	2,395,362	2,395,362	0	26	0	26	0	2,395,388	0	12	12	35,106	09/25/2059
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM 18-1 A		09/15/2021	MBS PAYDOWN 100.0000		340,439	340,439	340,432	339,876	0	564	0	564	0	340,439	0	0	0	8,562	12/15/2038
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LIM 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		248,289	248,289	248,288	247,944	0	345	0	345	0	248,289	0	0	0	4,123	07/15/2039
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LIM 19-2 A		07/15/2021	MBS PAYDOWN 100.0000		130,653	130,653	130,650	130,484	0	169	0	169	0	130,653	0	0	0	1,900	11/15/2039
44330Q-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD 2A-18 C	D	10/28/2021	BOFA SECURITIES INC.		2,007,464	2,025,000	2,025,000	2,025,000	0	0	0	0	0	2,025,000	0	(17,537)	(17,537)	62,482	07/18/2031
444454-AD-4	HUGHES SATELLITE SYSTEMS		10/20/2021	J.P. MORGAN SECURITIES LLC		1,483,271	1,317,000	1,343,340	1,335,193	0	(2,338)	0	(2,338)	0	1,332,855	0	150,416	150,416	84,700	08/01/2026
44891A-AU-1	HYUNDAI CAPITAL AMERICA		07/08/2021	MATURITY 100.0000		5,790,000	5,790,000	5,782,936	5,788,787	0	1,213	0	1,213	0	5,790,000	0	0	0	217,125	07/08/2021
44932H-AM-5	IBM CREDIT CORP		03/26/2021	VARIOUS		13,813,089	13,500,000	13,495,815	13,498,678	0	338	0	338	0	13,499,016	0	984	984	469,689	11/30/2021
458140-BQ-2	INTEL CORP		11/01/2021	VARIOUS		6,210,340	5,545,000	5,534,187	5,535,240	0	1,043	0	1,043	0	5,536,282	0	674,058	674,058	209,317	03/25/2027
45866F-AD-6	INTERCONTINENTALEXCHANGE		11/12/2021	JANE STREET FINANCIAL LIMITED		760,249	700,000	699,881	699,939	0	10	0	10	0	699,949	0	60,300	60,300	25,156	12/01/2025
459200-HU-8	IBM CORP		05/26/2021	VARIOUS		868,593	800,000	866,872	853,467	0	(5,195)	0	(5,195)	0	848,272	0	20,321	20,321	20,144	02/12/2024
459200-JX-0	IBM CORP		05/26/2021	MORGAN STANLEY & CO. LLC		2,518,486	2,455,000	2,501,252	2,479,186	0	(7,151)	0	(7,151)	0	2,472,035	0	46,451	46,451	37,899	05/13/2022
459200-JZ-5	IBM CORP		06/07/2021	BMO CAPITAL MARKETS CORP.		3,192,291	2,900,000	2,894,606	2,895,752	0	319	0	319	0	2,896,071	0	296,220	296,220	54,230	05/15/2026
459506-AN-1	INTL FLAVORS & FRAGRANCES		06/04/2021	JANE STREET FINANCIAL LIMITED		299,121	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(879)	(879)	2,686	10/01/2025
459506-AQ-4	INTL FLAVORS & FRAGRANCES		06/04/2021	J.P. MORGAN SECURITIES LLC		127,876	130,000	129,997	129,999	0	1	0	1	0	130,000	0	(2,124)	(2,124)	2,176	11/01/2030
460690-BK-5	INTERPUBLIC GROUP COS		03/26/2021	SECURITY CALLED AT 106.1010		1,856,768	1,750,000	1,826,335	1,796,563	0	(5,063)	0	(5,063)	0	1,791,500	0	(41,500)	(41,500)	147,236	02/15/2023
46185H-AC-6	INVITATION HOMES TRUST 18-SFR2 B		08/17/2021	MBS PAYDOWN 100.0000		1,781	1,781	1,783	1,781	0	0	0	0	0	1,781	0	0	0	14	06/17/2037
46185H-AE-2	INVITATION HOMES TRUST 18-SFR2 C		08/17/2021	MBS PAYDOWN 100.0000		981	981	981	981	0	0	0	0	0	981	0	0	0	9	06/17/2037
46185J-AE-8	INVITATION HOMES TRUST 18-SFR1 C		08/17/2021	MBS PAYDOWN 100.0000		394	394	394	394	0	0	0	0	0	394	0	0	0	4	03/17/2037
46187B-AC-7	INVITATION HOMES TRUST 17-SFR2 C		11/17/2021	MBS PAYDOWN 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,964	12/17/2036
46187V-AC-3	INVITATION HOMES TRUST 18-SFR3 B		12/17/2021	MBS PAYDOWN 100.0000		1,124,718	1,124,718	1,124,718	1,124,718	0	0	0	0	0	1,124,718	0	0	0	13,139	07/17/2037
466112-AR-0	JBS USA LLC/JBS USA FINA	D	02/16/2021	SECURITY CALLED AT 102.8750		55,553	54,000	54,608	54,479	0	(23)	0	(23)	0	54,456	0	(456)	(456)	2,079	06/15/2025
46625H-RW-2	JPMORGAN CHASE & CO		05/26/2021	CITIGROUP GLOBAL MARKETS INC.		3,348,906	3,300,000	3,353,698	3,329,593	0	(6,981)	0	(6,981)	0	3,322,612	0	26,294	26,294	28,252	10/24/2023
46637W-AD-5	JP MORGAN CHASE COMMERCIAL 12 CBX A4		12/01/2021	MBS PAYDOWN 100.0000		181,207	181,207	194,415	182,336	0	(1,129)	0	(1,129)	0	181,207	0	0	0	3,798	06/15/2045
46647P-AF-3	JPMORGAN CHASE & CO		06/08/2021	JANE STREET FINANCIAL LIMITED		2,176,016	1,975,000	2,002,861	1,994,820	0	(1,250)	0	(1,250)	0	1,993,570	0	182,445	182,445	42,532	05/01/2028
46647P-BL-9	JPMORGAN CHASE & CO		06/04/2021	J.P. MORGAN SECURITIES LLC		345,126	339,000	341,363	0	0	(51)	0	(51)	0	341,312	0	3,814	3,814	5,367	04/22/2031
46649V-AG-6	JP MORGAN CHASE COMMERCIAL MOR 18-LAQ B		12/15/2021	MBS PAYDOWN 100.0000		7,192,535	7,192,535	7,192,535	7,192,535	0	0	0	0	0	7,192,535	0	0	0	102,382	06/15/2032
46651N-AA-2	JOL AIR 19-1 A	D	12/15/2021	MBS PAYDOWN 100.0000		259,261	259,261	259,261	258,878	0	383	0	383	0	259,261	0	0	0	5,636	04/15/2044
46849L-TB-7	JACKSON NATL LIFE GLOBAL		06/11/2021	MATURITY 100.0000		750,000	750,000	748,770	749,810	0	190	0	190	0	750,000	0	0	0	12,375	06/11/2021
478160-BS-2	JOHNSON & JOHNSON		03/01/2021	MATURITY 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,125	03/01/2021
48124B-AE-5	JPMORGAN CHASE & CO		03/05/2021	MATURITY 100.0000		749,980	751,761	727,794	746,970	0	(407)	0	(407)	(26,463)	720,100	29,881	0	29,881	11,962	03/05/2021
48253Q-AA-3	KKR INDUSTRIAL PORTFOLIO TRUST 20-AIP A		10/15/2021	MBS PAYDOWN 100.0000		504,280	504,280	488,521	493,297	0	10,982	0	10,982	0	504,280	0	0	0	4,870	03/15/2037
49255P-AA-1	KESTREL AIRCRAFT FUNDING LIMIT 18-1A A		01/15/2021	MBS PAYDOWN 100.0000		5,201	5,201	5,054	5,191	0	10	0	10	0	5,201	0	0	0	18	12/15/2038
49271V-AG-5	KEURIG DR PEPPER INC		03/16/2021	VARIOUS		258,899	241,000	241,000	241,000	0	0	0	0	0	241,000	0	15,871	15,871	4,945	05/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
494368-CC-5	KIMBERLY-CLARK CORP		06/04/2021	GOLDMAN SACHS & CO. LLC		181,433	185,000	185,000	185,000	0	0	0	0	0	185,000	0	(3,567)	(3,567)	1,441	09/15/2027
494550-BC-9	KINDER MORGAN ENER PART		03/01/2021	MATURITY 100.0000		500,000	500,000	555,175	502,500	0	(2,500)	0	(2,500)	0	500,000	0	0	0	14,500	03/01/2021
49456B-AM-3	KINDER MORGAN INC		06/04/2021	JANE STREET FINANCIAL LIMITED		62,491	60,000	61,486	60,943	0	(207)	0	(207)	0	60,736	0	1,755	1,755	1,696	01/15/2023
49456B-AP-6	KINDER MORGAN INC		08/30/2021	VARIOUS		303,261	265,000	263,293	263,667	0	107	0	107	0	263,774	0	39,487	39,487	11,395	03/01/2028
49456B-AS-0	KINDER MORGAN INC		03/03/2021	J.P. MORGAN SECURITIES LLC		1,779,780	2,000,000	1,971,300	1,971,524	0	100	0	100	0	1,971,625	0	(191,845)	(191,845)	37,917	08/01/2050
50067P-AA-7	KORN/FERRY INTERNATIONAL		04/08/2021	J.P. MORGAN SECURITIES LLC		343,413	331,000	332,355	332,118	0	(74)	0	(74)	0	332,044	0	11,368	11,368	4,975	12/15/2027
50077L-AD-8	KRAFT HEINZ FOODS CO		08/06/2021	BOFA SECURITIES INC.		646,600	610,000	594,559	594,559	0	0	0	0	0	594,559	0	52,041	52,041	12,658	06/01/2026
50106G-AE-2	KRONOS ACQ / KIK CUSTOM		01/12/2021	BARCLAYS CAPITAL INC.		104,030	101,000	101,000	101,000	0	0	0	0	0	101,000	0	3,030	3,030	323	12/31/2026
501797-AL-8	L BRANDS INC		09/23/2021	BARCLAYS CAPITAL INC.		437,325	343,000	258,965	258,965	0	0	0	0	0	258,965	0	178,360	178,360	21,354	11/01/2035
501797-AM-6	L BRANDS INC		09/23/2021	BOFA SECURITIES INC.		222,200	176,000	132,000	132,000	0	0	0	0	0	132,000	0	90,200	90,200	14,718	07/01/2036
501797-AR-5	L BRANDS INC		09/23/2021	BARCLAYS CAPITAL INC.		220,985	193,000	151,505	151,505	0	0	0	0	0	151,505	0	69,480	69,480	11,339	06/15/2029
501797-AS-3	L BRANDS INC		04/12/2021	SECURITY CALLED AT 111.0467		122,151	110,000	111,225	111,081	0	(79)	0	(79)	0	111,002	0	(1,002)	(1,002)	18,327	07/01/2025
501797-AU-8	L BRANDS INC		04/07/2021	J.P. MORGAN SECURITIES LLC		31,438	25,000	25,000	25,000	0	0	0	0	0	25,000	0	6,438	6,438	1,895	07/01/2025
502431-AN-9	L3HARRIS TECH INC		11/01/2021	JANE STREET FINANCIAL LIMITED		598,156	625,000	624,763	624,766	0	25	0	25	0	624,791	0	(26,635)	(26,635)	10,563	01/15/2031
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 16-1A A1		12/15/2021	MBS PAYDOWN 100.0000		1,077,085	1,077,085	1,056,327	1,074,102	0	2,983	0	2,983	0	1,077,085	0	0	0	25,390	01/15/2042
505742-AM-8	LADDER CAP FIN LLLP/CORP		04/05/2021	VARIOUS		443,150	448,000	345,220	346,989	0	749	0	749	0	347,738	0	95,412	95,412	10,979	02/01/2027
512807-AR-9	LAM RESEARCH CORP		06/15/2021	MATURITY 100.0000		550,000	550,000	557,992	550,860	0	(860)	0	(860)	0	550,000	0	0	0	7,700	06/15/2021
512807-AS-7	LAM RESEARCH CORP		06/04/2021	MILLENNIUM ADVISORS LLC		386,997	345,000	396,398	393,844	0	(4,143)	0	(4,143)	0	389,701	0	(2,704)	(2,704)	9,452	03/15/2026
513272-AD-6	LAMB WESTON HLD		10/26/2021	BOFA SECURITIES INC.		250,625	250,000	250,000	0	0	0	0	0	0	250,000	0	625	625	0	01/31/2030
516806-AF-3	LAREDO PETROLEUM INC		10/15/2021	VARIOUS		514,955	530,000	443,500	415,925	0	2,342	0	2,342	0	446,767	0	68,188	68,188	30,326	01/15/2025
521088-AA-2	LD HOLDINGS GROUP LLC		12/07/2021	VARIOUS		837,848	849,000	849,000	849,000	0	0	0	0	0	849,000	0	(11,153)	(11,153)	57,386	11/01/2025
527298-BK-8	LEVEL 3 FINANCING INC		02/12/2021	SECURITY CALLED AT 100.0000		955,000	955,000	982,456	955,356	0	(356)	0	(356)	0	955,000	0	0	0	29,515	01/15/2024
53219L-AU-3	LIFEPOINT HEALTH INC		03/01/2021	VARIOUS		282,865	281,000	281,000	281,000	0	0	0	0	0	281,000	0	1,865	1,865	3,720	01/15/2029
532619-AL-7	LIMEROCK CLO 14-3A A1R		03/04/2021	VARIOUS		895,366	895,366	895,992	895,366	0	0	0	0	0	895,366	0	0	0	4,390	10/20/2026
539439-AV-1	LLOYDS BANKING GROUP PLC	D	06/04/2021	MORGAN STANLEY & CO. LLC		1,068,236	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	48,236	48,236	20,930	02/05/2026
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D	03/09/2021	WELLS FARGO SECURITIES LLC		418,536	410,000	408,602	409,695	0	57	0	57	0	409,752	0	8,784	8,784	8,200	01/11/2022
539830-BH-1	LOCKHEED MARTIN CORP		06/04/2021	BARCLAYS CAPITAL INC.		294,420	265,000	302,797	300,918	0	(3,053)	0	(3,053)	0	297,866	0	(3,446)	(3,446)	8,441	01/15/2026
548661-DZ-7	LOWES COS INC		06/08/2021	VARIOUS		1,511,151	1,590,000	1,505,388	244,760	0	431	0	431	0	1,505,819	0	5,332	5,332	29,992	10/15/2050
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A A		12/15/2021	MBS PAYDOWN 100.0000		209,299	209,299	209,297	209,038	0	261	0	261	0	209,299	0	0	0	3,733	02/15/2045
553530-B@-4	MSC INDUSTRIAL DIRECT CO INC		06/11/2021	MATURITY 100.0000		8,100,000	8,100,000	8,100,000	8,100,000	0	0	0	0	0	8,100,000	0	0	0	138,510	06/11/2021
553891-AA-0	MVW OWNER TRUST 14 1A A		06/20/2021	MBS PAYDOWN 100.0000		358,365	358,365	358,264	358,313	0	52	0	52	0	358,365	0	0	0	3,592	09/22/2031
55446M-AA-5	MACH I 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		354,677	354,677	354,665	354,227	0	450	0	450	0	354,677	0	0	0	5,118	10/15/2039
55818K-AS-0	MADISON PARK FUNDING LTD 13-11A BR		03/25/2021	SECURITY CALLED AT 100.0000		3,010,000	3,010,000	3,010,000	3,010,000	0	0	0	0	0	3,010,000	0	0	0	23,825	07/23/2029
55818P-AL-4	MADISON PARK FUNDING LTD 14-12A AR		01/20/2021	MBS PAYDOWN 100.0000		41,943	41,943	41,939	42,342	0	(399)	0	(399)	0	41,943	0	0	0	158	07/20/2026
55818P-AS-9	MADISON PARK FUNDING LTD 14-12A CR		10/20/2021	MBS PAYDOWN 100.0000		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	33,272	07/20/2026
55818X-AW-3	MADISON PARK FUNDING LTD 15-16A A1R		07/12/2021	VARIOUS		2,509,159	2,509,159	2,509,410	2,509,159	0	0	0	0	0	2,509,159	0	0	0	21,177	04/20/2026
55818X-AY-9	MADISON PARK FUNDING LTD 15-16A A2R		07/20/2021	MBS PAYDOWN 100.0000		1,750,000	1,750,000	1,746,500	1,746,935	0	3,065	0	3,065	0	1,750,000	0	0	0	26,887	04/20/2026
55818Y-BG-5	MADISON PARK FUNDING LTD 15-17A CR		02/12/2021	MBS PAYDOWN 100.0000		2,025,000	2,025,000	2,025,000	2,025,000	0	0	0	0	0	2,025,000	0	0	0	16,746	07/21/2030
55820J-AS-9	MADISON PARK FUNDING LTD 16-21A BR		10/29/2021	SECURITY CALLED AT 100.0000		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	43,264	10/15/2032
55820T-AE-8	MADISON PARK FUNDING XXIII 23A C		06/15/2021	SECURITY CALLED AT 100.0000		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	44,311	07/27/2030
565018-DE-5	MANULIFE BANK OF CANADA		06/25/2021	SCOTIA CAPITAL INC		408,717	395,664	400,004	401,159	0	(882)	0	(882)	(1,226)	399,051	15,323	(5,657)	9,666	3,118	06/25/2025
565849-AE-6	MARATHON OIL CORP		03/03/2021	MARKETAXESS		3,211,775	2,500,000	2,631,275	2,613,668	0	(696)	0	(696)	0	2,612,972	0	598,803	598,803	70,583	10/01/2037
565849-AL-0	MARATHON OIL CORP		03/03/2021	GOLDMAN SACHS & CO. LLC		6,501,240	6,000,000	5,806,880	5,900,493	0	3,614	0	3,614	0	5,904,107	0	597,133	597,133	60,317	06/01/2025

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56844X-BG-3	SIGNAL PEAK CLO LLC 15-1A AR2		10/20/2021	MBS PAYDOWN 100.0000		87,188	87,188	87,311	0	0	(3)	0	(3)	0	87,188	0	0	0	486	04/20/2029
575385-AD-1	MASONITE INTERNATIONAL C	A	02/23/2021	VARIOUS		658,290	615,000	638,453	634,250	0	(594)	0	(594)	0	633,655	0	24,635	24,635	17,554	02/01/2028
57636Q-AR-5	MASTERCARD INC		08/30/2021	GOLDMAN SACHS & CO. LLC		1,616,476	1,455,000	1,450,941	1,451,340	0	356	0	356	0	1,451,696	0	164,780	164,780	44,681	03/26/2027
58013M-EM-2	MCDONALDS CORP		05/21/2021	GOLDMAN SACHS & CO. LLC		2,726,403	2,685,000	2,645,038	2,671,832	0	5,018	0	5,018	0	2,676,851	0	49,552	49,552	60,692	01/15/2022
585055-BS-4	MEDTRONIC INC		06/04/2021	MARKETAXESS		331,407	300,000	336,065	333,703	0	(3,448)	0	(3,448)	0	330,256	0	1,152	1,152	7,671	03/15/2025
58571L-AB-6	MELTEL LAND FUNDING LLC 19-1A B		06/15/2021	MBS PAYDOWN 100.0000		2,227,500	2,227,500	2,168,100	2,178,028	0	49,472	0	49,472	0	2,227,500	0	0	0	217,187	04/15/2049
58768U-AM-5	MERCEDES-BENZ MASTER OWNER TRU 19-BA A		09/28/2021	MERRILL LYNCH		1,015,078	1,000,000	999,950	999,992	0	(3)	0	(3)	0	999,989	0	15,089	15,089	20,663	05/15/2024
59001A-BD-3	MERITAGE HOMES CORP		11/05/2021	CITIGROUP GLOBAL MARKETS INC.		113,130	108,000	108,000	0	0	0	0	0	0	108,000	0	5,130	5,130	2,372	04/15/2029
59022B-BA-2	MERRILL LYNCH FINANCIAL ASSET 02-BC2P A		05/01/2021	MBS PAYDOWN 100.0000		171,112	169,014	162,027	167,888	0	(41)	0	(41)	(8,582)	159,265	11,846	0	11,846	2,817	05/07/2022
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A		12/01/2021	MBS PAYDOWN 100.0000		532,498	532,498	542,166	533,783	0	(1,285)	0	(1,285)	0	532,498	0	0	0	10,298	04/25/2058
594918-BJ-2	MICROSOFT CORP		05/26/2021	MARKETAXESS		142,454	130,000	145,314	144,767	0	(1,297)	0	(1,297)	0	143,470	0	(1,016)	(1,016)	2,313	11/03/2025
594918-BR-4	MICROSOFT CORP		06/04/2021	MARKETAXESS		656,328	615,000	613,856	614,325	0	49	0	49	0	614,375	0	41,953	41,953	12,300	08/08/2026
594918-BX-1	MICROSOFT CORP		04/06/2021	MERRILL LYNCH		106,648	100,000	99,272	99,659	0	28	0	28	0	99,688	0	6,960	6,960	1,933	02/06/2024
594918-BY-9	MICROSOFT CORP		08/30/2021	VARIOUS		10,596,352	9,500,000	9,788,705	9,698,621	0	(17,300)	0	(17,300)	0	9,681,322	0	915,030	915,030	298,979	02/06/2027
59524Q-AA-3	MID-ATLANTIC INTERSTATE		02/10/2021	MILLENNIUM ADVISORS LLC		111,214	100,000	99,975	99,981	0	0	0	0	0	99,981	0	11,233	11,233	991	05/15/2028
59981A-AC-0	MILL CITY MORTGAGE TRUST 19-1 A1		12/01/2021	MBS PAYDOWN 100.0000		3,348,957	3,348,957	3,393,981	3,355,987	0	(7,030)	0	(7,030)	0	3,348,957	0	0	0	64,023	10/25/2069
59982V-AA-7	MILL CITY SOLAR LOAN LTD 19-2GS A	D	12/20/2021	MBS PAYDOWN 100.0000		217,158	217,158	217,143	216,784	0	374	0	374	0	217,158	0	0	0	4,049	07/20/2043
59982V-AB-5	MILL CITY SOLAR LOAN LTD 19-2GS B	D	12/20/2021	MBS PAYDOWN 100.0000		285,410	285,410	159,418	159,418	0	0	0	0	0	159,418	0	125,992	125,992	6,001	07/20/2043
59982W-AA-5	MILL CITY SOLAR LOAN LTD 19-1A A	D	12/20/2021	MBS PAYDOWN 100.0000		223,417	223,417	223,331	222,963	0	454	0	454	0	223,417	0	0	0	4,931	03/20/2043
59982W-AB-3	MILL CITY SOLAR LOAN LTD 19-1A B	D	12/20/2021	MBS PAYDOWN 100.0000		44,620	44,620	23,867	23,867	0	0	0	0	0	23,867	0	20,753	20,753	2,766	03/20/2043
606822-AP-9	MITSUBISHI UFJ FIN GRP	D	05/26/2021	CITIGROUP GLOBAL MARKETS INC.		2,199,171	2,140,000	2,140,000	2,140,000	0	0	0	0	0	2,140,000	0	59,171	59,171	48,001	07/25/2022
606822-BN-3	MITSUBISHI UFJ FIN GRP	D	08/30/2021	VARIOUS		4,196,374	4,015,000	4,015,000	4,015,000	0	0	0	0	0	4,015,000	0	181,374	181,374	73,620	02/25/2025
606822-BR-4	MITSUBISHI UFJ FIN GRP	D	06/08/2021	GOLDMAN SACHS & CO. LLC		294,391	285,000	301,519	300,828	0	(703)	0	(703)	0	300,125	0	(5,734)	(5,734)	5,774	02/25/2030
617446-8U-6	MORGAN STANLEY		06/04/2021	DAIWA CAPITAL MARKETS EUROPE LTD_LONDON		89,923	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(5,077)	(5,077)	971	02/13/2032
61744Y-AH-1	MORGAN STANLEY		02/26/2021	MORGAN STANLEY & CO. LLC		442,646	430,000	429,101	429,739	0	32	0	32	0	429,770	0	12,876	12,876	3,383	05/19/2022
61744Y-AK-4	MORGAN STANLEY		11/12/2021	CITIGROUP GLOBAL MARKETS INC.		1,407,025	1,305,000	1,321,169	1,316,637	0	(1,407)	0	(1,407)	0	1,315,230	0	91,795	91,795	61,702	07/22/2028
61746B-DJ-2	MORGAN STANLEY		05/21/2021	MARKETAXESS		211,790	200,000	211,560	204,130	0	(751)	0	(751)	0	203,379	0	8,411	8,411	5,625	02/25/2023
61746B-DZ-6	MORGAN STANLEY		11/01/2021	DEUTSCHE BANK SECURITIES INC.		92,687	85,000	97,232	96,632	0	(1,880)	0	(1,880)	0	94,752	0	(2,065)	(2,065)	4,172	01/27/2026
61746B-ED-4	MORGAN STANLEY		11/17/2021	MATURITY 100.0000		4,000,000	4,000,000	3,884,440	3,963,976	0	36,024	0	36,024	0	4,000,000	0	0	0	105,000	11/17/2021
61771M-BB-5	MORGAN STANLEY CAPITAL I TRUST 19-H7 C		04/20/2021	BOFA SECURITIES INC.		1,400,309	1,350,000	1,390,405	1,372,788	12,438	(1,153)	0	11,285	0	1,384,073	0	16,235	16,235	21,827	07/15/2052
61772B-AB-9	MORGAN STANLEY		06/04/2021	GOLDMAN SACHS & CO. LLC		176,594	175,000	175,000	0	0	0	0	0	0	175,000	0	1,594	1,594	356	05/04/2027
61945L-AB-9	MOSAIC SOLAR LOANS LLC 19-2A B		12/20/2021	MBS PAYDOWN 100.0000		325,123	325,123	205,967	205,967	0	0	0	0	0	205,967	0	119,156	119,156	5,488	09/20/2040
61946L-AA-0	MOSAIC SOLAR LOANS LLC 18-2GS A		12/20/2021	MBS PAYDOWN 100.0000		368,840	368,840	309,826	360,522	0	8,318	0	8,318	0	368,840	0	0	0	8,412	02/22/2044
62482B-AB-8	MOZART DEBT MERGER SUB		12/02/2021	VARIOUS		201,754	201,000	201,000	0	0	0	0	0	0	201,000	0	754	754	1,495	10/01/2029
62895Z-AL-4	NAV CANADA		02/18/2021	MATURITY 100.0000		110,219	110,786	104,396	110,020	0	0	0	0	(5,624)	104,396	5,823	0	5,823	2,423	02/18/2021
62913T-AM-4	NGL ENRGY PART LP/FIN CO		03/24/2021	VARIOUS		147,430	175,000	125,125	0	0	1,264	0	1,264	0	126,389	0	21,041	21,041	5,419	03/01/2025
62922L-AA-6	NGL ENRGY OP/FIN CORP		07/08/2021	WELLS FARGO SECURITIES LLC		269,529	257,000	257,000	0	0	0	0	0	0	257,000	0	12,529	12,529	8,460	02/01/2026
629377-CC-4	NRG ENERGY INC		10/06/2021	SECURITY CALLED AT 103.3130		411,186	398,000	418,093	279,162	0	(3,978)	0	(3,978)	0	412,010	0	(14,010)	(14,010)	39,912	01/15/2027
629377-CN-0	NRG ENERGY INC		09/29/2021	VARIOUS		1,023,326	1,005,000	1,004,427	1,004,436	0	82	0	82	0	1,004,518	0	18,808	18,808	16,566	12/02/2025
629377-CR-1	NRG ENERGY INC		09/09/2021	DEUTSCHE BANK SECURITIES INC.		2,030	2,000	2,105	0	0	(7)	0	(7)	0	2,098	0	(68)	(68)	57	02/15/2031
629470-AZ-1	NXP BV/NXP FUNDING LLC	D	10/29/2021	MARKETAXESS		81,116	75,000	83,294	81,630	0	(1,760)	0	(1,760)	0	79,871	0	1,245	1,245	4,276	03/01/2024
629682-AA-3	NADG NNN OPERATING LP 19-1 A		12/28/2021	MBS PAYDOWN 100.0000		19,286	19,286	19,286	19,286	0	0	0	0	0	19,286	0	0	0	352	12/28/2049
63861C-AC-3	NATIONSTAR MTG HLD INC		10/28/2021	CITIGROUP GLOBAL MARKETS INC.		461,250	450,000	450,686	450,672	0	(125)	0	(125)	0	450,548	0	10,702	10,702	30,594	08/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63861C-AD-1	NATIONSTAR MTG HLD INC		02/19/2021	BOFA SECURITIES INC.		117,520	113,000	113,000	113,000	0	0	0	0	0	113,000	0	4,520	4,520	1,271	12/15/2030
63938C-AE-8	NAVIENT CORP		02/10/2021	VARIOUS		340,315	309,000	328,540	327,546	0	(718)	0	(718)	0	326,828	0	13,487	13,487	8,523	09/25/2023
63938H-AB-3	NAVIENT STUDENT LOAN TRUST 14-CTA B		12/15/2021	MBS PAYDOWN 100.0000		1,183,299	1,183,299	1,118,218	1,145,327	0	37,972	0	37,972	0	1,183,299	0	0	0	11,802	10/17/2044
63941C-AC-7	NAVIENT STUDENT LOAN TRUST 19-D A2B		12/06/2021	VARIOUS		391,940	390,000	386,775	387,357	0	526	0	526	0	387,883	0	4,057	4,057	4,154	12/15/2059
63941F-AB-2	NAVIENT STUDENT LOAN TRUST 20-A A2A		12/15/2021	MBS PAYDOWN 100.0000		5,015	5,015	5,015	5,010	0	5	0	5	0	5,015	0	0	0	123	11/15/2068
63941F-AC-0	NAVIENT STUDENT LOAN TRUST 20-A A2B		12/15/2021	MBS PAYDOWN 100.0000		67,204	67,204	67,774	2,006	0	(61)	0	(61)	0	67,204	0	0	0	459	11/15/2068
63941G-AB-0	NAVIENT STUDENT LOAN TRUST 20-BA A2		12/15/2021	MBS PAYDOWN 100.0000		342,524	342,524	342,382	342,285	0	239	0	239	0	342,524	0	0	0	5,399	01/15/2069
63942A-AB-2	NAVIENT STUDENT LOAN TRUST 20-IA A1B		12/15/2021	MBS PAYDOWN 100.0000		234,079	234,079	234,079	234,079	0	0	0	0	0	234,079	0	0	0	1,386	04/15/2069
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A		12/15/2021	MBS PAYDOWN 100.0000		1,440,847	1,440,847	1,440,638	0	0	418	0	418	0	1,440,847	0	0	0	5,911	05/15/2069
63942C-AA-0	NAVIENT STUDENT LOAN TRUST 21-DA A		12/15/2021	MBS PAYDOWN 100.0000		1,829,572	1,829,572	1,829,572	0	0	0	0	0	0	1,829,572	0	0	0	7,124	04/15/2060
63942E-AA-6	NAVIENT STUDENT LOAN TRUST 21-EA A		12/15/2021	MBS PAYDOWN 100.0000		780,327	780,327	780,156	0	0	289	0	289	0	780,327	0	0	0	1,989	12/16/2069
63942G-AA-1	NAVIENT STUDENT LOAN TRUST 21-FA A		12/15/2021	MBS PAYDOWN 100.0000		133,775	133,775	133,751	0	0	57	0	57	0	133,775	0	0	0	261	02/18/2070
63942L-AA-0	NAVIENT STUDENT LOAN TRUST 21-BA A		12/15/2021	MBS PAYDOWN 100.0000		3,588,352	3,588,352	3,588,242	0	0	1,153	0	1,153	0	3,588,352	0	0	0	13,265	07/15/2069
64016N-AA-5	NEIGHBORLY ISSUER LLC 21-1A A2		10/30/2021	MBS PAYDOWN 100.0000		16,875	16,875	16,875	0	0	0	0	0	0	16,875	0	0	0	286	04/30/2051
64034Q-AB-4	NELNET STUDENT LOAN TRUST 21-BA AFX		12/20/2021	MBS PAYDOWN 100.0000		862,439	862,439	862,275	0	0	618	0	618	0	862,439	0	0	0	3,661	04/20/2062
64034Y-AB-7	NELNET STUDENT LOAN TRUST 21-DA AFX		12/20/2021	MBS PAYDOWN 100.0000		205,777	205,777	205,761	0	0	175	0	175	0	205,777	0	0	0	494	04/20/2062
64035D-AA-4	NELNET STUDENT LOAN TRUST 21-A A1		12/20/2021	MBS PAYDOWN 100.0000		1,422,126	1,422,126	1,420,743	0	0	738	0	738	0	1,422,126	0	0	0	4,662	04/20/2062
64035D-AD-8	NELNET STUDENT LOAN TRUST 21-A APT2		12/20/2021	MBS PAYDOWN 100.0000		1,421,653	1,421,653	1,419,989	0	0	1,089	0	1,089	0	1,421,653	0	0	0	6,941	04/20/2062
64035G-AA-7	NELNET STUDENT LOAN TRUST 21-CA AFL		12/20/2021	MBS PAYDOWN 100.0000		268,542	268,542	268,542	0	0	0	0	0	0	268,542	0	0	0	554	04/20/2062
64035G-AB-5	NELNET STUDENT LOAN TRUST 21-CA AFX		12/20/2021	MBS PAYDOWN 100.0000		317,948	317,948	317,852	0	0	219	0	219	0	317,948	0	0	0	1,020	04/20/2062
64110L-AS-5	NETFLIX INC		07/13/2021	J.P. MORGAN SECURITIES LLC		242,320	208,000	201,240	202,392	0	345	0	345	0	202,737	0	39,583	39,583	7,605	04/15/2028
64110L-AV-8	NETFLIX INC		07/13/2021	MORGAN STANLEY & CO. LLC		228,480	192,000	202,560	201,816	0	(477)	0	(477)	0	201,340	0	27,140	27,140	5,460	06/15/2030
64130T-AQ-8	NEUBERGER BERMAN CLO LTD 15-20A AR		06/10/2021	VARIOUS		1,783,969	1,783,969	1,772,819	1,782,246	0	(6,395)	0	(6,395)	0	1,775,852	0	8,117	8,117	11,142	01/15/2028
64131Q-AC-4	NEUBERGER BERMAN CLO LTD 17-26A B		11/04/2021	SECURITY CALLED AT 100.0000		3,500,000	3,500,000	3,473,750	3,475,530	0	5,760	0	5,760	0	3,481,291	0	18,709	18,709	62,530	10/18/2030
64352V-FX-4	NEW CENTURY HOME EQUITY LOAN T 04-2 A2		06/25/2021	MBS PAYDOWN 100.0000		19,706	19,706	19,491	0	0	19	0	19	0	19,706	0	0	0	33	08/25/2034
64828C-AA-7	NEW RESIDENTIAL MORTGAGE LOAN 18-2A A1		12/01/2021	MBS PAYDOWN 100.0000		329,522	329,522	338,082	330,401	0	(879)	0	(879)	0	329,522	0	0	0	7,958	02/25/2058
64830C-AA-3	NEW RESIDENTIAL MORTGAGE LOAN 19-1A A1		12/01/2021	MBS PAYDOWN 100.0000		954,097	954,097	957,539	954,440	0	(342)	0	(342)	0	954,097	0	0	0	21,589	09/25/2057
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1		12/01/2021	MBS PAYDOWN 100.0000		494,091	494,091	506,194	495,669	0	(1,579)	0	(1,579)	0	494,091	0	0	0	10,341	12/25/2057
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN 19-RPL2 A1		12/01/2021	MBS PAYDOWN 100.0000		1,154,268	1,154,268	1,169,748	1,155,948	0	(1,680)	0	(1,680)	0	1,154,268	0	0	0	21,004	02/25/2059
64830M-AG-8	NEW RESIDENTIAL MORTGAGE LOAN 19-5A A1B		12/01/2021	MBS PAYDOWN 100.0000		592,536	592,536	608,507	595,141	0	(2,605)	0	(2,605)	0	592,536	0	0	0	11,118	08/25/2059
64952W-DP-5	NEW YORK LIFE GLOBAL FDG		11/01/2021	MORGAN STANLEY & CO. LLC		90,791	90,000	91,586	91,478	0	(527)	0	(527)	0	90,951	0	(159)	(159)	985	05/05/2023
65342Q-AK-8	NEXTERA ENERGY OPERATING		09/23/2021	BARCLAYS CAPITAL INC.		710,063	669,000	669,945	669,671	0	(142)	0	(142)	0	669,529	0	40,534	40,534	34,119	07/15/2024
654740-BJ-7	NISSAN MOTOR ACCEPTANCE		09/21/2021	MATURITY 100.0000		2,130,000	2,130,000	2,130,793	2,130,199	0	(199)	0	(199)	0	2,130,000	0	0	0	77,745	09/21/2021
65474V-AQ-4	NISSAN MASTER OWNER TRUST RECE 19-A A		06/14/2021	MERRILL LYNCH		2,268,034	2,260,000	2,260,000	2,260,000	0	0	0	0	0	2,260,000	0	8,034	8,034	7,803	02/15/2024
65474V-AS-0	NISSAN MASTER OWNER TRUST RECE 19-B A		05/18/2021	LLOYDS BANK PLC_LONDON		2,604,706	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	4,706	4,706	6,226	11/15/2023
655844-BS-6	NORFOLK SOUTHERN CORP		08/30/2021	BARCLAYS CAPITAL INC.		659,300	610,000	607,938	608,807	0	136	0	136	0	608,943	0	50,357	50,357	12,580	06/15/2026
666807-BN-1	NORTHROP GRUMMAN CORP		06/04/2021	BARCLAYS CAPITAL INC.		249,720	230,000	248,133	0	0	(594)	0	(594)	0	247,539	0	2,181	2,181	2,969	01/15/2028
670001-AC-0	NOVELIS CORP		08/25/2021	SECURITY CALLED AT 103.3810		237,776	230,000	241,788	239,203	0	(2,125)	0	(2,125)	0	237,078	0	(7,078)	(7,078)	18,286	09/30/2026
670001-AE-6	NOVELIS CORP		11/02/2021	VARIOUS		686,486	660,000	653,019	653,372	0	360	0	360	0	653,732	0	32,754	32,754	39,472	01/30/2030
67066G-AD-6	NVIDIA CORP		08/16/2021	VARIOUS		230,705	230,000	229,545	229,932	0	45	0	45	0	229,977	0	728	728	3,849	09/16/2021
67091G-AC-7	OCI NV	D	09/17/2021	VARIOUS		180,250	175,000	180,688	180,130	0	(884)	0	(884)	0	179,247	0	1,003	1,003	6,228	11/01/2024
67091G-AE-3	OCI NV	D	12/20/2021	VARIOUS		141,110	137,000	141,795	0	0	(362)	0	(362)	0	141,433	0	(1,433)	(1,433)	6,484	10/15/2025
67092D-AL-3	OCP CLO LTD 15-10A A1R		12/03/2021	VARIOUS		876,371	876,371	871,551	871,714	0	3,196	0	3,196	0	874,910	0	1,462	1,462	6,395	10/26/2027
67111K-AE-0	OZLM LTD 17-16A B		03/23/2021	SECURITY CALLED AT 100.0000		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	13,161	05/16/2030
674599-CE-3	OCCIDENTAL PETROLEUM COR		07/13/2021	VARIOUS		560,957	565,000	337,770	344,773	0	5,718	0	5,718	0	350,491	0	208,621	208,621	11,120	02/15/2023
674599-CH-6	OCCIDENTAL PETROLEUM COR		09/23/2021	BARCLAYS CAPITAL INC.		80,535	78,000	52,065	54,234	0	2,551	0	2,551	0	56,785	0	23,750	23,750	2,519	04/15/2026
674599-CS-2	OCCIDENTAL PETROLEUM COR		03/03/2021	J.P. MORGAN SECURITIES LLC		116,815	122,000	83,570	85,447	0	518	0	518	0	85,964	0	30,851	30,851	2,372	08/15/2029
674599-CW-3	OCCIDENTAL PETROLEUM COR		07/13/2021	SECURITY CALLED AT 103.0000		580,920	564,000	463,440	470,725	0	12,188	0	12,188	0	482,913	0	81,087	81,087	31,913	08/15/2024
674599-DF-9	OCCIDENTAL PETROLEUM CORP		06/17/2021	VARIOUS		177,895	154,000	155,540	155,540	0	(8)	0	(8)	0	155,532	0	22,363	22,363	6,563	09/15/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
674599-DK-8	OCCIDENTAL PETROLEUM COR		02/24/2021	GOLDMAN SACHS & CO. LLC		229,950	252,000	202,860	203,204	0	148	0	148	0	203,352	0	26,598	26,598	6,962	07/15/2044
674599-ED-3	OCCIDENTAL PETROLEUM COR		03/03/2021	GOLDMAN SACHS & CO. LLC		781,743	682,000	682,000	682,000	0	0	0	0	0	682,000	0	99,743	99,743	23,721	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM COR		01/15/2021	MORGAN STANLEY & CO. LLC		158,010	138,000	138,000	138,000	0	0	0	0	0	138,000	0	20,010	20,010	657	01/01/2031
67592M-AC-8	OCTAGON INVESTMENT PARTNERS 50 20-4A A2		11/19/2021	SECURITY CALLED AT 100.0000		6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	6,200,000	0	0	0	103,144	10/15/2033
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20		12/01/2021	MBS PAYDOWN 100.0000		209,336	209,336	211,135	0	0	(40)	0	(40)	0	209,336	0	0	0	1,643	06/25/2051
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1		12/01/2021	MBS PAYDOWN 100.0000		126,509	126,509	128,604	0	0	(53)	0	(53)	0	126,509	0	0	0	861	06/25/2051
677415-CU-3	OHIO POWER COMPANY		11/12/2021	GOLDMAN SACHS & CO. LLC		729,181	740,000	736,455	0	0	16	0	16	0	736,471	0	(7,290)	(7,290)	3,756	10/01/2051
67777L-AC-7	OI EUROPEAN GROUP BV	D	11/09/2021	BARCLAYS CAPITAL INC.		1,470,694	1,420,000	1,435,800	1,430,640	0	(4,560)	0	(4,560)	0	1,426,081	0	44,613	44,613	65,478	03/15/2023
68267B-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU 18-1A A		12/14/2021	MBS PAYDOWN 100.0000		5,584,114	5,584,114	5,582,596	5,580,377	0	3,737	0	3,737	0	5,584,114	0	0	0	115,301	03/14/2029
68267L-AC-2	ONEMAIN FINANCIAL ISSUANCE TRU 17-1A B		06/14/2021	MBS PAYDOWN 100.0000		2,000,000	2,000,000	1,999,671	1,999,942	0	58	0	58	0	2,000,000	0	0	0	27,900	09/14/2032
68389X-BS-3	ORACLE CORP		08/30/2021	VARIOUS		667,636	625,000	624,013	624,431	0	73	0	73	0	624,504	0	43,132	43,132	11,927	11/15/2024
68389X-BT-1	ORACLE CORP		06/04/2021	GOLDMAN SACHS & CO. LLC		427,311	405,000	436,456	434,573	0	(3,054)	0	(3,054)	0	431,519	0	(4,207)	(4,207)	6,947	04/01/2025
69335P-CQ-6	PFS FINANCING CORP 18-B A		02/15/2021	MBS PAYDOWN 100.0000		1,070,000	1,070,000	1,069,953	1,069,979	0	21	0	21	0	1,070,000	0	0	0	5,154	02/15/2023
69335P-DB-8	PFS FINANCING CORP 18-F A		10/15/2021	VARIOUS		2,400,000	2,400,000	2,399,326	2,399,692	0	308	0	308	0	2,400,000	0	0	0	70,400	10/15/2023
69335P-DE-2	PFS FINANCING CORP 19-A A2		05/19/2021	BNP PARIBAS		2,137,923	2,090,000	2,089,947	2,089,971	0	2	0	2	0	2,089,973	0	47,950	47,950	25,902	04/15/2024
69335P-DX-0	PFS FINANCING CORP 20-G A		09/23/2021	BARCLAYS CAPITAL INC.		4,648,334	4,620,000	4,619,394	4,619,429	0	134	0	134	0	4,619,563	0	28,771	28,771	35,104	02/15/2026
69353R-EY-0	PNC BANK NA		11/09/2021	SECURITY CALLED AT 100.0000		250,000	250,000	249,628	249,926	0	67	0	67	0	249,993	0	7	7	5,844	12/09/2021
69370C-AB-6	PTC INC		02/11/2021	J.P. MORGAN SECURITIES LLC		119,480	116,000	116,000	116,000	0	0	0	0	0	116,000	0	3,480	3,480	2,114	02/15/2025
69370C-AC-4	PTC INC		02/11/2021	ROYAL BANK OF CANADA		156,563	150,000	151,594	151,373	0	(31)	0	(31)	0	151,342	0	5,220	5,220	3,017	02/15/2028
694308-HH-3	PACIFIC GAS & ELECTRIC		09/23/2021	J.P. MORGAN SECURITIES LLC		215,800	208,000	219,440	219,367	0	(220)	0	(220)	0	219,147	0	(3,347)	(3,347)	11,033	02/15/2044
694308-HL-4	PACIFIC GAS & ELECTRIC		09/23/2021	BOFA SECURITIES INC.		243,815	242,000	241,244	241,250	0	14	0	14	0	241,264	0	2,551	2,551	10,753	03/15/2045
694308-HY-6	PACIFIC GAS & ELECTRIC		08/19/2021	BARCLAYS CAPITAL INC.		96,263	102,000	95,982	96,014	0	77	0	77	0	96,092	0	171	171	2,932	12/01/2047
69867D-AA-6	PANTHER BF AGGREGATOR 2	D	06/07/2021	SECURITY CALLED AT 103.0000		30,900	30,000	28,350	28,350	0	0	0	0	0	28,350	0	1,650	1,650	1,952	05/15/2026
70016R-AC-9	PARK AVENUE INSTITUTIONAL ADVI 18-1A A1B		04/20/2021	MBS PAYDOWN 100.0000		6,000,000	6,000,000	5,925,000	5,927,882	0	72,118	0	72,118	0	6,000,000	0	0	0	52,208	10/20/2031
70450Y-AB-9	PAYPAL HOLDINGS INC		05/21/2021	J.P. MORGAN SECURITIES LLC		6,769,290	6,600,000	6,591,618	6,595,083	0	1,116	0	1,116	0	6,596,199	0	173,091	173,091	96,397	09/26/2022
70462G-AB-4	PEACEHEALTH OBLIGATED GR		01/20/2021	VARIOUS		1,207,111	1,181,000	1,191,509	1,191,019	0	(123)	0	(123)	0	1,190,896	0	16,215	16,215	3,014	11/15/2025
709599-AV-6	PENSKE TRUCK LEASING/PTL		03/01/2021	SECURITY CALLED AT 100.0000		505,000	505,000	502,692	504,883	0	78	0	78	0	504,961	0	39	39	6,944	04/01/2021
717081-ED-1	PFIZER INC		11/12/2021	MORGAN STANLEY & CO. LLC		291,659	235,000	236,807	236,682	0	(33)	0	(33)	0	236,650	0	55,009	55,009	8,913	12/15/2046
717081-EX-7	PFIZER INC		04/16/2021	JANE STREET FINANCIAL LIMITED		135,230	135,000	136,052	136,012	0	(70)	0	(70)	0	135,942	0	(713)	(713)	426	05/28/2025
718172-BS-7	PHILIP MORRIS INTL INC		01/25/2021	SECURITY CALLED AT 100.0000		470,000	470,000	466,108	469,878	0	54	0	54	0	469,932	0	68	68	3,672	02/25/2021
718172-BT-5	PHILIP MORRIS INTL INC		08/30/2021	VARIOUS		4,737,368	4,415,000	4,379,459	4,395,450	0	1,745	0	1,745	0	4,397,195	0	340,174	340,174	102,124	02/25/2026
72133J-AA-5	PIKES PEAK CLO 18-2A A		11/24/2021	SECURITY CALLED AT 100.0000		1,000,000	1,000,000	999,500	999,543	0	(43)	0	(43)	0	999,500	0	500	500	16,428	01/18/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LIMIT 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		395,870	395,870	395,868	395,281	0	589	0	589	0	395,870	0	0	0	7,118	06/15/2044
74166Y-AA-8	PRIMOSE SCHOOLS 19-1A A2		10/30/2021	MBS PAYDOWN 100.0000		13,500	13,500	13,500	13,500	0	0	0	0	0	13,500	0	0	0	378	07/30/2049
742718-EQ-8	PROCTER & GAMBLE CO/THE		11/03/2021	MATURITY 100.0000		955,000	955,000	953,042	954,660	0	340	0	340	0	955,000	0	0	0	16,235	11/03/2021
74334A-AA-7	PROGRESS RESIDENTIAL TRUST 18-SFR1 A		03/01/2021	MBS PAYDOWN 100.0000		5,493,315	5,493,315	5,493,288	5,493,288	0	27	0	27	0	5,493,315	0	0	0	44,702	03/17/2035
74334A-AC-3	PROGRESS RESIDENTIAL TRUST 18-SFR1 C		03/01/2021	MBS PAYDOWN 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	6,908	03/17/2035
747525-AF-0	QUALCOMM INC		06/04/2021	MARKETAXESS		148,412	135,000	151,153	150,179	0	(1,580)	0	(1,580)	0	148,599	0	(187)	(187)	2,562	05/20/2025
74977R-DJ-0	COOPERATIEVE RABOBANK UA	D	06/04/2021	SUSQUEHANNA		248,278	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(1,723)	(1,723)	1,771	09/24/2026
74979U-AA-3	SMBC RAIL SERVICES LLC		12/22/2021	SINKING FUND REDEMPTION 100.0000		595,000	595,000	595,000	595,000	0	0	0	0	0	595,000	0	0	0	15,024	06/20/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74981H-CL-2	RACE POINT CLO LTD 15-9A A2R		04/06/2021	SECURITY CALLED AT 100.0000		3,975,000	3,975,000	3,975,000	3,975,000	0	0	0	0	0	3,975,000	0	0	0	36,082	10/15/2030
75585R-LK-9	REAL ESTATE ASSET LIQUIDITY TR 14-1 A		12/01/2021	MBS PAYDOWN 100.0000		68,065	67,263	63,381	66,798	0	0	0	0	(3,415)	63,384	4,681	0	4,681	1,154	10/12/2049
75585R-PY-5	REAL ESTATE ASSET LIQUIDITY TR 17-A A1		12/01/2021	MBS PAYDOWN 100.0000		10,927	10,794	10,761	10,719	0	0	0	0	42	10,761	166	0	166	183	11/12/2052
756109-AR-5	REALTY INCOME CORP		11/12/2021	GOLDMAN SACHS & CO. LLC		1,808,170	1,625,000	1,673,376	1,655,753	0	(4,435)	0	(4,435)	0	1,651,318	0	156,852	156,852	72,803	10/15/2026
756109-AS-3	REALTY INCOME CORP		08/30/2021	VARIOUS		59,516	55,000	54,269	54,541	0	33	0	33	0	54,574	0	4,942	4,942	1,550	01/15/2027
760759-AU-4	REPUBLIC SERVICES INC		08/06/2021	MERRILL LYNCH		966,202	920,000	918,528	918,922	0	174	0	174	0	919,096	0	47,106	47,106	22,681	08/15/2024
76119M-AA-7	RESIDENTIAL MORTGAGE LOAN TRUS 19-1 A1		02/01/2021	MBS PAYDOWN 100.0000		6,681,431	6,681,431	6,681,363	6,681,363	0	69	0	69	0	6,681,431	0	0	0	59,462	10/25/2058
775109-BE-0	ROGERS COMMUNICATIONS IN	A	11/10/2021	MARKETAXESS		349,742	325,000	322,569	323,687	0	214	0	214	0	323,901	0	25,841	25,841	10,799	12/15/2025
780082-AE-3	ROYAL BANK OF CANADA	A	03/22/2021	MATURITY 100.0000		4,625,000	4,625,000	4,677,572	4,627,498	0	(2,498)	0	(2,498)	0	4,625,000	0	0	0	53,188	03/22/2021
780086-KD-5	ROYAL BANK OF CANADA		06/25/2021	SCOTIA CAPITAL INC		287,967	276,964	257,985	275,394	0	(122)	0	(122)	(18,342)	256,929	28,030	3,008	31,038	4,550	03/02/2022
78013X-ZU-5	ROYAL BANK OF CANADA	A	08/30/2021	GOLDMAN SACHS & CO. LLC		870,301	825,000	823,581	823,976	0	186	0	186	0	824,162	0	46,139	46,139	23,667	07/16/2024
78355H-KD-0	RYDER SYSTEM INC		02/25/2021	VARIOUS		168,567	165,000	164,731	164,934	0	9	0	9	0	164,943	0	3,624	3,624	2,310	03/01/2022
78355H-KH-1	RYDER SYSTEM INC		11/12/2021	BMO NESBITT BURNS		3,013,296	2,885,000	2,985,800	2,949,236	0	(23,422)	0	(23,422)	0	2,925,814	0	87,482	87,482	101,276	06/09/2023
78355H-KM-0	RYDER SYSTEM INC		02/25/2021	US BANCORP		92,480	90,000	89,948	89,975	0	3	0	3	0	89,978	0	2,502	2,502	647	06/01/2022
78355H-KN-8	RYDER SYSTEM INC		09/29/2021	J.P. MORGAN SECURITIES LLC		1,296,507	1,240,000	1,238,996	1,239,270	0	143	0	143	0	1,239,414	0	57,093	57,093	33,497	09/01/2024
78396Y-AA-1	SESAC FINANCE LLC 19-1 A2		10/25/2021	MBS PAYDOWN 100.0000		32,000	32,000	32,000	32,000	0	0	0	0	0	32,000	0	0	0	1,043	07/25/2049
784309-AA-4	S-JETS LIMITED 17-1 A	D	12/15/2021	MBS PAYDOWN 100.0000		747,714	747,714	747,712	746,619	0	1,095	0	1,095	0	747,714	0	0	0	17,592	08/15/2042
78442F-AZ-1	SLM CORP		01/20/2021	VARIOUS		189,320	195,000	170,055	170,278	0	62	0	62	0	170,341	0	18,979	18,979	5,088	08/01/2033
78442P-GD-2	SLM CORP		03/02/2021	VARIOUS		386,850	367,000	367,000	367,000	0	0	0	0	0	367,000	0	19,850	19,850	5,221	10/29/2025
78448Y-AM-3	SMB PRIVATE EDUCATION LOAN TRU 21-A APL		12/15/2021	MBS PAYDOWN 100.0000		1,002,474	1,002,474	998,828	0	0	763	0	763	0	1,002,474	0	0	0	3,693	01/15/2053
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRU 20-A A2A		12/15/2021	MBS PAYDOWN 100.0000		77,562	77,562	77,559	77,499	0	63	0	63	0	77,562	0	0	0	1,655	09/15/2037
78449U-AC-2	SMB PRIVATE EDUCATION LOAN TRU 20-A A2B		12/15/2021	MBS PAYDOWN 100.0000		25,292	25,292	25,292	25,292	0	0	0	0	0	25,292	0	0	0	229	09/15/2037
78573N-AC-6	SABRE GLBL INC		01/19/2021	MORGAN STANLEY & CO. LLC		231,118	193,000	193,000	193,000	0	0	0	0	0	193,000	0	38,118	38,118	4,761	04/15/2025
78662M-AB-2	SAGANAW RECEIVABLES LLC 19-1A A		12/01/2021	MBS PAYDOWN 100.0000		1,389,682	1,389,682	1,389,682	1,389,682	0	0	0	0	0	1,389,682	0	0	0	38,747	12/01/2023
80105N-AG-0	SANOFI	D	03/29/2021	MATURITY 100.0000		750,000	750,000	758,850	750,968	0	(968)	0	(968)	0	750,000	0	0	0	15,000	03/29/2021
81180W-BE-0	SEAGATE HDD CAYMAN	D	02/24/2021	ROYAL BANK OF CANADA		205,800	210,000	210,000	210,000	0	0	0	0	0	210,000	0	(4,200)	(4,200)	1,536	07/15/2031
81728U-AB-0	SENSATA TECHNOLOGIES INC		11/09/2021	VARIOUS		174,266	172,000	172,000	172,000	0	0	0	0	0	172,000	0	2,266	2,266	6,759	02/15/2031
81746F-AU-9	SEQUOIA MORTGAGE TRUST 17-6 A19		12/01/2021	MBS PAYDOWN 100.0000		552,528	552,528	558,399	554,642	0	(2,114)	0	(2,114)	0	552,528	0	0	0	7,875	09/25/2047
81746Q-AU-5	SEQUOIA MORTGAGE TRUST 18-2 A19		12/01/2021	MBS PAYDOWN 100.0000		188,851	188,851	188,763	188,819	0	33	0	33	0	188,851	0	0	0	2,963	02/25/2048
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 19-2 A1		12/01/2021	MBS PAYDOWN 100.0000		2,834,678	2,834,678	2,888,714	2,857,366	0	(22,688)	0	(22,688)	0	2,834,678	0	0	0	52,593	06/25/2049
81747C-AA-9	SEQUOIA MORTGAGE TRUST 19-CH2 A1		12/01/2021	MBS PAYDOWN 100.0000		2,977,975	2,977,975	3,064,313	3,022,622	0	(44,646)	0	(44,646)	0	2,977,975	0	0	0	57,903	08/25/2049
81747C-AU-5	SEQUOIA MORTGAGE TRUST 19-CH2 A19		12/01/2021	MBS PAYDOWN 100.0000		406,088	406,088	416,576	411,511	0	(5,424)	0	(5,424)	0	406,088	0	0	0	7,896	08/25/2049
81747G-AU-6	SEQUOIA MORTGAGE TRUST 18-5 A19		12/01/2021	MBS PAYDOWN 100.0000		1,041,733	1,041,733	1,008,854	1,028,200	0	13,533	0	13,533	0	1,041,733	0	0	0	14,773	05/25/2048
81747M-AA-7	SEQUOIA MORTGAGE TRUST 19-CH1 A1		12/01/2021	MBS PAYDOWN 100.0000		4,838,824	4,838,824	4,930,644	4,899,006	0	(60,182)	0	(60,182)	0	4,838,824	0	0	0	96,025	03/25/2049
81747M-AT-6	SEQUOIA MORTGAGE TRUST 19-CH1 A19		12/01/2021	MBS PAYDOWN 100.0000		414,756	414,756	421,345	419,297	0	(4,541)	0	(4,541)	0	414,756	0	0	0	8,231	03/25/2049
81748M-AD-0	SEQUOIA MORTGAGE TRUST 20-1 A4		12/01/2021	MBS PAYDOWN 100.0000		203,920	203,920	208,030	207,590	0	(3,670)	0	(3,670)	0	203,920	0	0	0	3,075	02/25/2050
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		12/01/2021	MBS PAYDOWN 100.0000		344,813	344,813	348,369	0	0	(93)	0	(93)	0	344,813	0	0	0	2,811	07/25/2051
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		12/01/2021	MBS PAYDOWN 100.0000		156,733	156,733	157,272	0	0	(14)	0	(14)	0	156,733	0	0	0	1,278	07/25/2051
817826-AG-5	7-ELEVEN INC		06/04/2021	J.P. MORGAN SECURITIES LLC		76,161	85,000	84,674	0	0	2	0	2	0	84,677	0	(8,516)	(8,516)	780	02/10/2051
822582-BY-7	SHELL INTERNATIONAL FIN	D	11/12/2021	CITIGROUP GLOBAL MARKETS INC.		496,555	430,000	428,005	428,173	0	38	0	38	0	428,211	0	68,345	68,345	18,992	09/12/2046
822582-CF-7	SHELL INTERNATIONAL FIN	D	12/22/2021	SECURITY CALLED AT 103.3380		516,690	500,000	498,900	499,054	0	208	0	208	0	499,262	0	738	738	31,072	04/06/2025
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT LT 15 1A A		12/15/2021	VARIOUS		609,227	609,227	603,942	607,908	0	1,319	0	1,319	0	609,227	0	0	0	19,325	10/15/2042
824348-BJ-4	SHERWIN-WILLIAMS CO		08/06/2021	DEUTSCHE BANK SECURITIES INC.		1,160,570	1,075,000	1,071,420	1,071,839	0	197	0	197	0	1,072,036	0	88,534	88,534	31,272	08/15/2029
82481L-AB-5	SHIRE ACQ INV IRELAND DA	D	01/22/2021	SECURITY CALLED AT 101.2320		683,316	675,000	674,271	674,888	0	9	0	9	0	674,897	0	103	103	13,671	09/23/2021
82481L-AC-3	SHIRE ACQ INV IRELAND DA	D	09/29/2021	GOLDMAN SACHS & CO. LLC		5,042,083	4,835,000	4,834,371	4,834,740	0	69	0	69	0	4,834,809	0	207,274	207,274	141,709	09/23/2023
82620K-AJ-2	SIEMENS FINANCIERINGSMAT	D	09/15/2021	MATURITY 100.0000		3,000,000	3,000,000	2,869,500	2,979,506	0	20,494	0	20,494	0	3,000,000	0	0	0	51,000	09/15/2021
82652K-AB-0	SIERRA RECEIVABLES FUNDING CO 17-1A B		12/20/2021	MBS PAYDOWN 100.0000		120,222	120,222	120,192	120,053	0	169	0	169	0	120,222	0	0	0	1,952	03/20/2034

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82652M-AB-6	SIERRA RECEIVABLES FUNDING CO 19-2A B		12/20/2021	MBS PAYDOWN 100.0000		1,360,297	1,360,297	1,360,038	1,358,658	0	1,639	0	1,639	0	1,360,297	0	0	0	19,379	05/20/2036
82653E-AA-5	SIERRA RECEIVABLES FUNDING CO 19-1A A		12/20/2021	MBS PAYDOWN 100.0000		344,769	344,769	344,763	344,306	0	463	0	463	0	344,769	0	0	0	5,661	01/20/2036
82653E-AB-3	SIERRA RECEIVABLES FUNDING CO 19-1A B		12/20/2021	MBS PAYDOWN 100.0000		421,384	421,384	421,292	420,762	0	623	0	623	0	421,384	0	0	0	7,394	01/20/2036
827304-AA-4	PROJECT SILVER 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		81,680	81,680	81,680	81,557	0	123	0	123	0	81,680	0	0	0	893	07/15/2044
82873L-AA-3	SIMMONS FOODS INC		03/22/2021	SECURITY CALLED AT 102.8750		1,155,286	1,123,000	1,080,250	1,089,617	0	1,683	0	1,683	0	1,091,300	0	31,700	31,700	57,577	11/01/2024
828807-DB-0	SIMON PROPERTY GROUP LP		08/25/2021	SECURITY CALLED AT 101.3444		456,050	450,000	449,595	449,878	0	54	0	54	0	449,932	0	68	68	14,253	06/15/2022
828807-DD-6	SIMON PROPERTY GROUP LP		06/04/2021	RBC CAPITAL MARKETS		192,526	185,000	184,665	184,845	0	27	0	27	0	184,873	0	7,653	7,653	2,643	06/01/2023
828807-DF-1	SIMON PROPERTY GROUP LP		01/06/2021	CITIGROUP GLOBAL MARKETS INC.		4,686,975	4,500,000	4,451,850	4,457,439	0	85	0	85	0	4,457,524	0	229,451	229,451	35,219	09/13/2029
83001W-AC-8	SIX FLAGS THEME PARKS		09/23/2021	BARCLAYS CAPITAL INC.		390,522	366,000	366,000	366,000	0	0	0	0	0	366,000	0	24,522	24,522	36,651	07/01/2025
830505-AT-0	SKANDINAVISKA ENSKILDA	D	09/13/2021	MATURITY 100.0000		250,000	250,000	248,918	249,839	0	161	0	161	0	250,000	0	0	0	4,688	09/13/2021
83208A-AA-1	SMB PRIVATE EDUCATION LOAN TRU 21-C APT1		12/15/2021	MBS PAYDOWN 100.0000		627,996	627,996	627,872	0	0	319	0	319	0	627,996	0	0	0	2,829	01/15/2053
83404W-AB-3	SOCIAL PROFESSIONAL LOAN PROGR 19-B A2FX		12/15/2021	MBS PAYDOWN 100.0000		71,165	71,165	71,161	71,097	0	67	0	67	0	71,165	0	0	0	1,262	08/17/2048
83405N-AA-4	SOCIAL PROFESSIONAL LOAN PROGR 21-B AFX		12/15/2021	MBS PAYDOWN 100.0000		88,691	88,691	88,680	0	0	39	0	39	0	88,691	0	0	0	171	02/15/2047
83405Y-AA-0	SOCIAL PROFESSIONAL LOAN PROGR 21-A AFX		12/15/2021	MBS PAYDOWN 100.0000		170,504	170,504	170,466	0	0	67	0	67	0	170,504	0	0	0	516	08/17/2043
83546D-AQ-1	SONIC CAPITAL LLC 21-1A A2II		12/20/2021	MBS PAYDOWN 100.0000		10,625	10,625	10,625	0	0	0	0	0	0	10,625	0	0	0	54	08/20/2051
838518-E*-5	SOUTH JERSEY INDUSTRIES INC		04/25/2021	MATURITY 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	60,025	04/25/2021
843646-AT-7	SOUTHERN POWER CO		05/21/2021	J.P. MORGAN SECURITIES LLC		202,126	200,000	199,562	199,914	0	36	0	36	0	199,950	0	2,176	2,176	2,222	12/15/2021
848580-AA-3	SPIRIT AIRLINES 2015-1		10/01/2021	SINKING FUND REDEMPTION 100.0000		268,000	268,000	268,000	268,000	0	0	0	0	0	268,000	0	0	0	9,909	04/01/2023
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP	D	03/15/2021	BARCLAYS CAPITAL INC.		490,339	434,972	430,518	430,764	0	101	0	101	0	430,865	0	59,474	59,474	14,490	09/20/2025
85172P-AA-5	SPRINGLEAF FUNDING TRUST 17-AA A		12/15/2021	MBS PAYDOWN 100.0000		2,133,319	2,133,319	2,132,672	2,133,213	0	107	0	107	0	2,133,319	0	0	0	30,032	07/15/2030
85172P-AB-3	SPRINGLEAF FUNDING TRUST 17-AA B		12/15/2021	MBS PAYDOWN 100.0000		500,000	500,000	499,796	499,938	0	62	0	62	0	500,000	0	0	0	15,500	07/15/2030
85208N-AA-8	SPRINT SPECTRUM / SPEC I		08/20/2021	VARIOUS		50,625	50,625	50,624	50,624	0	1	0	1	0	50,625	0	0	0	803	03/20/2023
85211X-AA-1	SPRUCE HILL MORTGAGE LOAN TRUS 19-SH1 A1		08/01/2021	MBS PAYDOWN 100.0000		958,678	958,678	958,667	958,667	0	11	0	11	0	958,678	0	0	0	18,448	04/29/2049
85236F-AA-1	SRM ESCROW ISSUER LLC		01/28/2021	J.P. MORGAN SECURITIES LLC		433,605	411,000	411,000	411,000	0	0	0	0	0	411,000	0	22,605	22,605	5,539	11/01/2028
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL 19-1A A2		12/25/2021	MBS PAYDOWN 100.0000		77,500	77,500	77,466	77,267	0	233	0	233	0	77,500	0	0	0	1,882	02/25/2044
85325W-AA-6	STANDARD CHARTERED PLC	D	09/29/2021	GOLDMAN SACHS & CO. LLC		2,399,021	2,305,000	2,304,977	2,304,999	0	0	0	0	0	2,304,999	0	94,022	94,022	75,808	01/30/2026
85571K-AA-3	STARWOOD MORTGAGE RESIDENTIAL 19-1 A1		07/01/2021	MBS PAYDOWN 100.0000		6,470,023	6,470,023	6,469,998	6,469,998	0	25	0	25	0	6,470,023	0	0	0	102,872	06/25/2049
85572V-AA-8	START LTD 19-2 A		10/15/2021	MBS PAYDOWN 100.0000		544,081	544,081	544,073	511,493	32,580	8	0	32,588	0	544,081	0	0	0	14,809	11/15/2044
85573L-AA-9	START LTD 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		208,091	208,091	208,082	207,774	0	317	0	317	0	208,091	0	0	0	4,577	03/15/2044
857477-AT-0	STATE STREET CORP		04/05/2021	CITIGROUP GLOBAL MARKETS INC.		2,912,171	2,645,000	2,641,456	2,643,203	0	96	0	96	0	2,643,299	0	268,873	268,873	59,729	08/18/2025
857477-AV-5	STATE STREET CORP		04/05/2021	TD SECURITIES (USA) LLC		195,398	195,000	194,899	194,992	0	6	0	6	0	194,998	0	400	400	1,458	05/19/2021
857477-AZ-6	STATE STREET CORP		04/05/2021	JANE STREET FINANCIAL LIMITED		102,531	100,000	100,000	100,000	0	0	0	0	0	100,000	0	2,531	2,531	1,046	05/15/2023
85816L-AG-3	STEELE CREEK CLO LTD 18-2A D		09/29/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,315,575	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	(34,425)	(34,425)	42,548	08/18/2031
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2		12/20/2021	MBS PAYDOWN 100.0000		19,284	19,284	19,284	19,248	0	36	0	36	0	19,284	0	0	0	360	11/20/2049
86212X-AC-4	STORE MASTER FUNDING LLC 19-1 A3		12/20/2021	MBS PAYDOWN 100.0000		10,125	10,125	10,123	10,109	0	16	0	16	0	10,125	0	0	0	182	11/20/2049
863667-AM-3	STRYKER CORP		03/15/2021	MATURITY 100.0000		290,000	290,000	289,890	289,995	0	5	0	5	0	290,000	0	0	0	3,806	03/15/2021
86562M-AH-3	SUMITOMO MITSUI FINL GRP	D	10/19/2021	VARIOUS		326,864	325,000	325,000	325,000	0	0	0	0	0	325,000	0	1,864	1,864	5,853	10/19/2021
86562M-AM-2	SUMITOMO MITSUI FINL GRP	D	04/05/2021	J.P. MORGAN SECURITIES LLC		417,880	410,000	410,000	410,000	0	0	0	0	0	410,000	0	7,880	7,880	8,622	01/11/2022
86614R-AL-1	SUMMIT MATERIALS LLC/FIN		09/27/2021	SECURITY CALLED AT 101.2810		522,610	516,000	509,250	508,097	0	50	0	50	0	508,147	0	7,853	7,853	28,354	06/01/2025
86614R-AN-7	SUMMIT MATERIALS LLC/FIN		01/25/2021	VARIOUS		318,643	301,000	309,650	309,026	0	(108)	0	(108)	0	308,918	0	9,724	9,724	7,198	01/15/2029
86614W-AE-6	SUMMIT MID HLDS LLC / FI		10/19/2021	BOFA SECURITIES INC.		123,220	122,000	120,170	0	0	0	0	0	0	120,170	0	3,050	3,050	0	10/15/2026
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC 19-1A A		12/30/2021	MBS PAYDOWN 100.0000		276,200	276,200	276,185	275,359	0	841	0	841	0	276,200	0	0	0	7,072	06/30/2054
86787E-BE-6	TRUIST BANK		04/05/2021	KEYBANC CAPITAL MARKETS INC.		651,631	635,000	634,676	634,848	0	29	0	29	0	634,877	0	16,754	16,754	6,914	05/17/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86944B-AF-0	SUTTER HEALTH		01/20/2021	TD SECURITIES (USA) LLC		3,429,927	3,371,000	3,371,000	3,371,000	0	0	0	0	0	3,371,000	0	58,927	58,927	9,767	08/15/2025
87165U-AN-1	SYMPHONY CLO LTD 16-17A AR		10/15/2021	MBS PAYDOWN 100.0000		1,198,867	1,198,867	1,198,867	1,198,867	0	0	0	0	0	1,198,867	0	0	0	9,448	04/15/2028
87246M-AG-7	TICP CLO LTD 16-6A AR		02/25/2021	SECURITY CALLED AT 100.0000		1,865,000	1,865,000	1,859,312	1,859,773	0	362	0	362	0	1,860,136	0	4,864	4,864	9,910	01/15/2029
87250F-AC-4	TICP CLO LTD 18-12A B		08/16/2021	SECURITY CALLED AT 100.0000		1,130,000	1,130,000	1,130,000	1,130,000	0	0	0	0	0	1,130,000	0	0	0	17,814	01/15/2031
87264A-AW-5	T-MOBILE USA INC		02/01/2021	MORGAN STANLEY & CO. LLC		48,074	41,000	40,190	40,209	0	2	0	2	0	40,211	0	7,863	7,863	538	04/15/2040
87264A-BB-0	T-MOBILE USA INC		07/12/2021	BARCLAYS CAPITAL INC.		80,216	74,000	73,983	73,986	0	2	0	2	0	73,987	0	6,229	6,229	1,935	04/15/2025
87264A-BX-2	T-MOBILE USA INC		11/01/2021	GOLDMAN SACHS & CO. LLC		447,149	465,000	464,954	464,955	0	5	0	5	0	464,960	0	(17,811)	(17,811)	10,608	11/15/2031
87271R-AE-9	TEACHERS INSURANCE AND ANNUITY 17-1A C		03/18/2021	MBS PAYDOWN 100.0000		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	29,843	04/20/2029
87342R-AD-6	TACO BELL FUNDING LLC 18-1 A2I		08/19/2021	VARIOUS		9,947,000	9,947,000	9,947,000	9,947,000	0	0	0	0	0	9,947,000	0	0	0	314,190	11/25/2048
874060-AT-3	TAKEDA PHARMACEUTICAL	D	03/11/2021	MERRILL LYNCH		581,225	530,000	529,788	529,871	0	9	0	9	0	529,880	0	51,345	51,345	7,061	11/26/2023
875127-BJ-0	TAMPA ELECTRIC CO		08/06/2021	J.P. MORGAN SECURITIES LLC		222,480	200,000	199,554	0	0	3	0	3	0	199,557	0	22,923	22,923	2,722	03/15/2051
88023J-AD-8	TEMPO ACQUISITION LLC/FI		01/29/2021	VARIOUS		350,155	328,000	337,880	337,248	0	(218)	0	(218)	0	337,030	0	13,125	13,125	3,183	06/01/2025
88033G-DJ-6	TENET HEALTHCARE CORP		07/30/2021	VARIOUS		1,037,156	975,000	975,000	975,000	0	0	0	0	0	975,000	0	62,156	62,156	46,978	10/01/2028
88104L-AC-7	TERRAFORM POWER OPERATIN		10/26/2021	BOFA SECURITIES INC.		330,050	322,000	320,611	320,980	0	393	0	393	0	321,372	0	8,678	8,678	17,030	01/31/2023
88159E-AA-1	TERVITA CORP	A	04/21/2021	VARIOUS		398,975	350,000	343,000	343,132	0	327	0	327	0	343,458	0	55,517	55,517	16,498	12/01/2025
882384-AD-2	TEXAS EASTERN TRANSMISSI		11/12/2021	JANE STREET FINANCIAL LIMITED		1,178,778	1,095,000	1,089,317	1,090,806	0	467	0	467	0	1,091,273	0	87,505	87,505	51,206	01/15/2028
882508-BH-6	TEXAS INSTRUMENTS INC		04/16/2021	J.P. MORGAN SECURITIES LLC		620,010	605,000	626,732	625,868	0	(1,520)	0	(1,520)	0	624,348	0	(4,338)	(4,338)	5,037	03/12/2025
882508-BJ-2	TEXAS INSTRUMENTS INC		11/01/2021	RBC CAPITAL MARKETS		540,315	550,000	576,906	575,743	0	(2,258)	0	(2,258)	0	573,485	0	(33,170)	(33,170)	9,598	05/04/2030
883556-BR-2	THERMO FISHER SCIENTIFIC		08/30/2021	MILLENNIUM ADVISORS LLC		318,712	295,000	291,422	292,822	0	235	0	235	0	293,056	0	25,656	25,656	8,267	09/19/2026
883556-CF-7	THERMO FISHER SCIENTIFIC		12/03/2021	SECURITY CALLED AT 108.8750		1,001,650	920,000	920,000	920,000	0	0	0	0	0	920,000	0	0	0	126,856	03/25/2025
88432M-AE-4	WIND RIVER CLO LTD 17-1A C		04/18/2021	MBS PAYDOWN 100.0000		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	17,203	04/18/2029
88432M-AJ-3	WIND RIVER CLO LTD 17-1A AR		04/18/2021	MBS PAYDOWN 100.0000		1,000,000	1,000,000	965,500	971,082	0	28,918	0	28,918	0	1,000,000	0	0	0	6,878	04/18/2029
88433R-AE-2	WIND RIVER CLO LTD 17-2A B		02/10/2021	SECURITY CALLED AT 100.0000		11,250,000	11,250,000	11,250,000	11,250,000	0	0	0	0	0	11,250,000	0	0	0	67,780	07/20/2030
88576X-AA-4	321 HENDERSON RECEIVABLES LLC 10 1A A		12/15/2021	MBS PAYDOWN 100.0000		857,775	857,775	857,548	856,076	0	1,699	0	1,699	0	857,775	0	0	0	27,623	07/15/2059
886065-AA-9	THUNDERBOLT AIRCRAFT LEASE LIM 18-A A		12/15/2021	MBS PAYDOWN 100.0000		287,077	287,077	288,197	287,008	0	69	0	69	0	287,077	0	0	0	9,980	09/15/2038
89114Q-CA-4	TORONTO-DOMINION BANK	A	05/26/2021	COMMONWEALTH BANK OF AUSTRALIA		1,277,484	1,200,000	1,199,832	1,199,882	0	13	0	13	0	1,199,895	0	77,589	77,589	14,663	06/12/2024
891160-K5-1	TORONTO-DOMINION BANK		06/25/2021	SCOTIA CAPITAL INC		1,647,445	1,582,654	1,478,398	1,574,920	0	(1,140)	0	(1,140)	(104,895)	1,468,886	160,249	18,311	178,560	24,635	03/23/2022
891160-LV-3	TORONTO-DOMINION BANK		06/25/2021	CIBC WORLD MARKETS CORP.		415,998	395,664	404,724	405,761	0	(2,454)	0	(2,454)	(1,240)	402,067	15,439	(1,508)	13,931	7,195	07/18/2023
89173F-AA-8	TOWD POINT MORTGAGE TRUST 17-1 A1		12/01/2021	MBS PAYDOWN 100.0000		668,216	668,216	669,101	668,344	0	(128)	0	(128)	0	668,216	0	0	0	9,591	10/25/2056
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1		12/01/2021	MBS PAYDOWN 100.0000		1,802,439	1,802,439	1,803,094	1,802,439	0	0	0	0	0	1,802,439	0	0	0	35,078	05/25/2058
89175T-AA-6	TOWD POINT MORTGAGE TRUST 18-4 A1		12/01/2021	MBS PAYDOWN 100.0000		3,753,792	3,753,792	3,639,983	3,743,160	0	10,632	0	10,632	0	3,753,792	0	0	0	58,454	06/25/2058
89176E-AA-8	TOWD POINT MORTGAGE TRUST 18-1 A1		12/01/2021	MBS PAYDOWN 100.0000		630,429	630,429	630,022	630,345	0	84	0	84	0	630,429	0	0	0	10,467	01/25/2058
89176L-AA-2	TOWD POINT MORTGAGE TRUST 18-6 A1A		12/01/2021	MBS PAYDOWN 100.0000		769,535	769,535	766,330	768,821	0	714	0	714	0	769,535	0	0	0	15,203	03/25/2058
89176U-AN-4	TOWD POINT MORTGAGE TRUST 20-2 A1A		12/01/2021	MBS PAYDOWN 100.0000		358,557	358,557	362,143	358,990	0	(433)	0	(433)	0	358,557	0	0	0	3,160	04/25/2060
89176V-AA-0	TOWD POINT MORTGAGE TRUST 18-5 A1		12/01/2021	MBS PAYDOWN 100.0000		637,754	637,754	624,475	635,723	0	2,032	0	2,032	0	637,754	0	0	0	11,008	07/25/2058
89177B-AA-3	TOWD POINT MORTGAGE TRUST 19-1 A1		12/01/2021	MBS PAYDOWN 100.0000		2,655,827	2,655,827	2,639,651	2,653,501	0	2,326	0	2,326	0	2,655,827	0	0	0	54,114	03/25/2058
891906-AE-9	TOTAL SYSTEM SERVICES IN		03/25/2021	GOLDMAN SACHS & CO. LLC		128,592	120,000	119,899	119,951	0	5	0	5	0	119,956	0	8,636	8,636	1,573	06/01/2023
892231-AB-7	TOWNSQUARE MEDIA INC		04/08/2021	BOFA SECURITIES INC.		620,218	581,000	581,000	581,000	0	0	0	0	0	581,000	0	39,218	39,218	10,652	02/01/2026
89236T-EU-5	TOYOTA MOTOR CREDIT CORP		04/13/2021	MATURITY 100.0000		3,500,000	3,500,000	3,498,600	3,499,863	0	137	0	137	0	3,500,000	0	0	0	51,625	04/13/2021
89353Z-BW-7	TRANSCANADA PIPELINES		11/15/2021	MATURITY 100.0000		1,725,097	1,717,180	1,675,578	1,711,462	0	(5,842)	0	(5,842)	(87,485)	1,618,134	106,963	0	106,963	64,202	11/15/2021
89612L-AA-4	TRICON AMERICAN HOMES 19-SFR1 A		08/01/2021	MBS PAYDOWN 100.0000		60,184	60,184	60,182	60,184	0	0	0	0	0	60,184	0	0	0	1,007	03/17/2038
89613T-AA-6	TRICON AMERICAN HOMES 18-SFR1 A		12/01/2021	MBS PAYDOWN 100.0000		4,112	4,112	4,089	4,111	0	1	0	1	0	4,112	0	0	0	99	05/17/2037
89705P-AA-3	TRONOX FINANCE PLC	D	03/04/2021	CITIGROUP GLOBAL MARKETS INC.		809,643	775,000	762,765	763,857	0	320	0	320	0	764,177	0	45,465	45,465	19,063	10/01/2025

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
901109-AF-5	TUTOR PERINI CORP		04/08/2021	VARIOUS		197,125	190,000	158,225	158,251	0	19	0	19	0	158,271	0	38,854	38,854	5,842	05/01/2025
902133-AU-1	TYCO ELECTRONICS GROUP S	D	11/01/2021	JANE STREET FINANCIAL LIMITED		939,174	870,000	863,031	865,161	0	558	0	558	0	865,719	0	73,455	73,455	33,078	08/15/2027
902613-AE-8	UBS GROUP AG	D	06/08/2021	GOLDMAN SACHS & CO. LLC		741,124	765,000	765,000	0	0	0	0	0	0	765,000	0	(23,876)	(23,876)	5,298	02/11/2032
902674-YH-7	UBS AG LONDON	D	06/04/2021	COMMONWEALTH BANK OF AUSTRALIA		299,652	300,000	298,842	0	0	4	0	4	0	298,846	0	806	806	73	06/01/2026
90331H-PB-3	US BANK NA CINCINNATI		01/04/2021	SECURITY CALLED AT 100.0000		7,440,000	7,440,000	7,456,740	7,440,000	0	0	0	0	0	7,440,000	0	0	0	6,683	02/04/2021
90473L-AA-0	UNIFRAX ESCROW ISS CORP		09/15/2021	J.P. MORGAN SECURITIES LLC		169,320	166,000	166,000	0	0	0	0	0	0	166,000	0	3,320	3,320	0	09/30/2028
907818-FD-5	UNION PACIFIC CORP		09/29/2021	JANE STREET FINANCIAL LIMITED		191,441	170,000	169,516	169,541	0	11	0	11	0	169,552	0	21,889	21,889	6,099	08/15/2039
90932L-AG-2	UNITED AIRLINES INC		04/14/2021	BARCLAYS CAPITAL INC.		34,978	34,000	34,000	0	0	0	0	0	0	34,000	0	978	978	0	04/15/2026
90932L-AH-0	UNITED AIRLINES INC		04/14/2021	BARCLAYS CAPITAL INC.		35,445	34,000	34,000	0	0	0	0	0	0	34,000	0	1,445	1,445	0	04/15/2029
911312-BP-0	UNITED PARCEL SERVICE		04/01/2021	MATURITY 100.0000		155,000	155,000	154,755	154,981	0	19	0	19	0	155,000	0	0	0	1,589	04/01/2021
911312-BX-3	UNITED PARCEL SERVICE		06/24/2021	JANE STREET FINANCIAL LIMITED		354,150	320,000	319,664	319,713	0	31	0	31	0	319,744	0	34,406	34,406	9,256	04/01/2025
91153L-AA-5	UNITED SHORE FINAN SERVI		09/23/2021	VARIOUS		1,153,240	1,122,000	1,122,000	1,122,000	0	0	0	0	0	1,122,000	0	31,240	31,240	43,522	11/15/2025
91159H-HV-5	US BANCORP		04/05/2021	MERRILL LYNCH		139,889	130,000	139,550	137,577	0	(659)	0	(659)	0	136,918	0	2,971	2,971	2,949	02/05/2024
91324P-DR-0	UNITEDHEALTH GROUP INC		06/04/2021	VARIOUS		766,816	725,000	750,970	746,376	0	(2,462)	0	(2,462)	0	743,914	0	22,903	22,903	13,866	08/15/2024
918628-AA-2	VC 3 LS 2021 LP		12/31/2021	SINKING FUND REDEMPTION 100.0000		107,204	107,204	107,204	0	0	0	0	0	0	107,204	0	0	0	0	04/01/2027
92211M-AE-3	VANTAGE DATA CENTERS LLC 18-2A A2		12/15/2021	MBS PAYDOWN 100.0000		50,000	50,000	49,800	49,965	0	35	0	35	0	50,000	0	0	0	1,136	11/16/2043
92212K-AA-4	VANTAGE DATA CENTERS LLC 19-1A A2		12/15/2021	MBS PAYDOWN 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	648	07/15/2044
92329J-AY-5	VENTURE CDO LTD 12-12A ARR		02/12/2021	SECURITY CALLED AT 100.0000		1,488,466	1,488,466	1,481,768	1,481,768	0	0	0	0	0	1,481,768	0	6,698	6,698	3,134	02/28/2026
92343V-BR-4	VERIZON COMMUNICATIONS		05/28/2021	SECURITY CALLED AT 110.3160		32,261,914	29,245,000	29,211,861	29,247,730	0	(473)	0	(473)	0	29,247,257	0	(2,257)	(2,257)	4,075,380	09/15/2023
92343V-DQ-4	VERIZON COMMUNICATIONS		05/10/2021	SECURITY CALLED AT 102.3240		526,969	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	21,872	03/15/2022
92343V-EN-0	VERIZON COMMUNICATIONS		10/29/2021	VARIOUS		754,131	700,000	743,237	734,716	0	(5,296)	0	(5,296)	0	729,420	0	24,711	24,711	24,635	02/15/2025
92349F-AD-5	VERIZON OWNER TRUST 18-1A C		07/20/2021	MBS PAYDOWN 100.0000		3,000,000	3,000,000	2,999,560	2,999,911	0	89	0	89	0	3,000,000	0	0	0	56,000	09/20/2022
928668-AP-7	VOLKSWAGEN GROUP AMERICA		11/12/2021	VARIOUS		5,492,775	5,485,000	5,464,047	5,478,700	0	6,010	0	6,010	0	5,484,710	0	8,065	8,065	210,710	11/12/2021
928668-BL-5	VOLKSWAGEN GROUP AMERICA		08/30/2021	VARIOUS		2,911,557	2,910,000	2,904,937	2,905,038	0	632	0	632	0	2,905,669	0	5,888	5,888	27,038	11/24/2025
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TR 14 C22 A4		12/01/2021	MBS PAYDOWN 100.0000		53,305	53,305	53,883	53,358	0	(53)	0	(53)	0	53,305	0	0	0	1,729	09/15/2057
92912Q-AG-1	VOYA CLO LTD 14-3A A1R		04/25/2021	MBS PAYDOWN 100.0000		626,002	626,002	623,498	623,632	0	2,370	0	2,370	0	626,002	0	0	0	2,460	07/25/2026
92914X-AL-3	VOYA CLO LTD 15-2A AR		10/23/2021	MBS PAYDOWN 100.0000		1,914,991	1,914,991	1,915,545	1,306,945	0	(19)	0	(19)	0	1,914,991	0	0	0	12,261	07/23/2027
92936Q-AG-3	WF-RBS COMMERCIAL MORTGAGE TRU 12-C6 A4		11/01/2021	MBS PAYDOWN 100.0000		367,765	367,765	393,969	370,794	0	(3,028)	0	(3,028)	0	367,765	0	0	0	7,225	04/15/2045
931142-DG-5	WALMART INC		11/12/2021	JANE STREET FINANCIAL LIMITED		488,912	400,000	503,864	501,057	0	(3,097)	0	(3,097)	0	497,960	0	(9,048)	(9,048)	17,556	04/11/2043
931142-ED-1	WALMART INC		04/06/2021	BNP PARIBAS		353,901	320,000	355,584	350,150	0	(1,834)	0	(1,834)	0	348,316	0	5,584	5,584	3,219	06/26/2025
931142-EK-5	WALMART INC		04/16/2021	BARCLAYS CAPITAL INC.		58,607	55,000	59,395	59,102	0	(516)	0	(516)	0	58,587	0	21	21	592	06/26/2023
94106L-BL-2	WASTE MANAGEMENT INC		05/21/2021	MILLENNIUM ADVISORS LLC		574,681	580,000	579,008	579,032	0	78	0	78	0	579,110	0	(4,429)	(4,429)	2,272	11/15/2025
94106L-BP-3	WASTE MANAGEMENT INC		06/04/2021	MORGAN STANLEY & CO. LLC		14,016	15,000	14,964	14,965	0	1	0	1	0	14,966	0	(950)	(950)	126	03/15/2031
94354K-AA-8	WAVE USA 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		214,993	214,993	214,983	214,703	0	289	0	289	0	214,993	0	0	0	4,091	09/15/2044
94950G-AE-7	WELLFLEET CLO LTD 17-1A B		03/12/2021	MBS PAYDOWN 100.0000		2,025,000	2,025,000	2,025,000	2,025,000	0	0	0	0	0	2,025,000	0	0	0	14,068	04/20/2029
949746-SH-5	WELLS FARGO & COMPANY		10/29/2021	J.P. MORGAN SECURITIES LLC		126,882	120,000	120,227	120,140	0	(19)	0	(19)	0	120,121	0	6,761	6,761	3,690	10/23/2026
949746-SK-8	WELLS FARGO & COMPANY		03/02/2021	SECURITY CALLED AT 102.5980		5,129,900	5,000,000	4,856,500	4,924,957	0	5,953	0	5,953	0	4,930,910	0	69,090	69,090	222,823	01/24/2023
94974B-FC-9	WELLS FARGO & COMPANY		03/09/2021	VARIOUS		376,151	364,000	384,406	368,703	0	(671)	0	(671)	0	368,032	0	(2,949)	(2,949)	17,734	03/08/2022
94975Z-BU-9	WELLS FARGO CANADA CORP		01/29/2021	MATURITY 100.0000		1,379,579	1,400,649	1,363,232	1,391,294	0	(332)	0	(332)	(43,802)	1,347,160	32,419	0	32,419	20,970	01/29/2021
94988J-5N-3	WELLS FARGO BANK NA		01/15/2021	MATURITY 100.0000		750,000	750,000	749,595	749,995	0	6	0	6	0	750,000	0	0	0	9,750	01/15/2021
95000U-2B-8	WELLS FARGO & COMPANY		03/02/2021	SECURITY CALLED AT 103.4880		434,650	420,000	419,630	419,879	0	13	0	13	0	419,892	0	108	108	21,387	07/22/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95000U-2C-6	WELLS FARGO & COMPANY		10/29/2021	VARIOUS		631,243	585,000	602,974	599,350	0	(1,124)	0	(1,124)	0	598,226	0	33,018	33,018	17,370	01/24/2024
95000U-2F-9	WELLS FARGO & COMPANY		08/30/2021	VARIOUS		3,173,494	2,929,000	2,929,000	2,929,000	0	0	0	0	0	2,929,000	0	244,494	244,494	62,290	06/17/2027
95000U-2H-5	WELLS FARGO & COMPANY		10/29/2021	VARIOUS		118,751	115,000	115,000	115,000	0	0	0	0	0	115,000	0	3,751	3,751	2,782	10/30/2025
95000U-2K-8	WELLS FARGO & COMPANY		06/04/2021	MARKETAXESS		635,821	610,000	610,000	610,000	0	0	0	0	0	610,000	0	25,821	25,821	10,890	02/11/2026
95058X-AE-8	WENDYS FUNDING LLC 18-1A A2II		12/15/2021	MBS PAYDOWN 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,335	03/15/2048
95058X-AH-1	WENDYS FUNDING LLC 19-1A A2II		12/15/2021	MBS PAYDOWN 100.0000		191,250	191,250	191,250	191,250	0	0	0	0	0	191,250	0	0	0	5,202	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC 21-1A A2II		12/15/2021	MBS PAYDOWN 100.0000		45,000	45,000	45,000	0	0	0	0	0	0	45,000	0	0	0	444	06/15/2051
95168Q-AJ-9	WEST CLO LTD 13 1A C		02/07/2021	MBS PAYDOWN 100.0000		2,200,000	2,200,000	2,130,700	2,162,843	0	37,157	0	37,157	0	2,200,000	0	0	0	21,483	11/07/2025
958254-AE-4	WESTERN MIDSTREAM OPERAT		08/13/2021	MORGAN STANLEY & CO. LLC		97,185	93,000	74,400	76,566	0	1,974	0	1,974	0	78,541	0	18,644	18,644	2,612	06/01/2025
958667-AB-3	WESTERN MIDSTREAM OPERAT		07/21/2021	CITIGROUP GLOBAL MARKETS INC.		268,388	255,000	207,803	213,796	0	14,530	0	14,530	0	228,326	0	40,062	40,062	10,527	02/01/2025
958667-AD-9	WESTERN MIDSTREAM OPERAT		07/21/2021	CITIGROUP GLOBAL MARKETS INC.		347,375	350,000	301,875	312,221	0	9,973	0	9,973	0	322,194	0	25,181	25,181	6,130	01/13/2023
96329*-LC-4	WHEELS INC		03/22/2021	MATURITY 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	154,500	03/22/2021
976826-BM-8	WISCONSIN POWER & LIGHT		08/30/2021	J.P. MORGAN SECURITIES LLC		2,971,395	2,725,000	2,717,043	2,718,111	0	479	0	479	0	2,718,591	0	252,804	252,804	95,375	07/01/2029
97786#-AQ-5	WOLSELEY CAPITAL INC		07/01/2021	SINKING FUND REDEMPTION 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	118,538	11/30/2023
983793-AG-5	XPO LOGISTICS INC		07/12/2021	TRUIST SECURITIES INC.		212,944	205,000	217,983	214,577	0	(2,289)	0	(2,289)	0	212,288	0	655	655	12,646	08/15/2024
983793-AH-3	XPO LOGISTICS INC		07/12/2021	J.P. MORGAN SECURITIES LLC		204,480	192,000	193,173	193,015	0	(151)	0	(151)	0	192,864	0	11,616	11,616	8,433	05/01/2025
98625N-AA-6	YORK CLO LTD 19-1A A1		12/22/2021	SECURITY CALLED AT 100.0000		6,950,000	6,950,000	6,916,240	6,917,778	0	7,887	0	7,887	0	6,925,665	0	24,335	24,335	125,916	07/22/2032
AF1555-95-8	DH EUROPE FINANCE SA	B	12/29/2021	SECURITY CALLED AT 110.2480		462,946	420,690	407,835	461,436	0	(1,832)	0	(1,832)	(63,024)	396,580	30,136	(6,802)	23,334	58,943	07/08/2025
AL2788-57-1	AMERICAN EXPRESS CREDIT		02/04/2021	UBS SECURITIES LLC		1,758,117	1,648,650	1,640,224	1,775,869	0	(541)	0	(541)	(154,226)	1,621,103	128,020	8,994	137,014	2,331	11/22/2021
AM1131-47-4	LINDE FINANCE BV	B	05/12/2021	GOLDMAN SACHS & CO. LLC		3,662,330	3,411,000	3,168,298	3,663,269	0	462	0	462	(489,995)	3,173,735	469,672	18,923	488,595	11,957	01/18/2022
AM4407-39-2	UNILEVER NV	B	12/01/2021	UBS SECURITIES LLC		857,723	852,750	802,577	917,256	0	(399)	0	(399)	(116,350)	800,507	50,399	6,817	57,216	6,003	02/14/2023
AM6116-80-1	ANZ NEW ZEALAND INTL LTD	B	07/20/2021	VARIOUS		1,191,890	1,137,000	1,159,715	1,222,515	0	(386)	0	(386)	(64,548)	1,157,581	27,972	6,337	34,309	6,515	03/01/2022
AN2901-26-1	BANK OF AMERICA CORP		06/24/2021	VARIOUS		1,369,803	1,205,220	1,333,990	1,172,151	0	(3,813)	0	(3,813)	(30,705)	1,310,924	7,499	51,379	58,878	24,423	05/04/2027
AN3876-81-9	PROCTER & GAMBLE CO/THE		02/03/2021	RBC EUROPE LIMITED_LONDON		1,074,251	1,014,900	971,419	1,028,027	0	(56)	0	(56)	(58,658)	969,312	56,925	48,013	104,938	10,719	05/03/2025
AN5498-15-8	GOLDMAN SACHS GROUP INC		09/29/2021	FLOW TRADERS US INSTITUTIONAL TRADING		499,104	477,540	530,162	0	0	(5,205)	0	(5,205)	0	524,957	(26,639)	786	(25,853)	9,594	05/15/2024
AN6298-03-7	LVMH MOET HENNESSY VUITT	B	06/24/2021	DEUTSCHE BANK SECURITIES INC.		1,199,171	1,137,000	1,119,245	1,223,187	0	(611)	0	(611)	(108,341)	1,114,236	79,259	5,676	84,935	4,998	05/26/2022
A04075-36-9	WELLS FARGO & COMPANY		08/25/2021	JANE STREET FINANCIAL LIMITED		970,674	947,240	910,126	956,029	0	360	0	360	(44,060)	912,330	50,584	7,760	58,344	15,422	06/30/2022
AP0785-34-9	JOHN DEERE CASH MANAGEME	B	07/26/2021	GOLDMAN SACHS & CO. LLC		2,405,439	2,274,000	2,383,800	2,443,200	0	0	0	0	(59,400)	2,383,800	(29,600)	51,239	21,639	10,185	09/15/2023
AP3665-21-7	BARCLAYS PLC	B	10/27/2021	MORGAN STANLEY & CO. INTERN.LTD.		1,252,835	1,217,880	1,163,586	1,236,341	0	(2,653)	0	(2,653)	(76,112)	1,157,576	82,731	12,528	95,259	30,983	10/06/2023
AQ1257-75-9	LIBERTY LIVING FINANCE	B	10/27/2021	GOLDMAN SACHS INTERNATIONAL		886,048	838,984	802,686	849,466	0	(385)	0	(385)	(47,786)	801,295	52,422	32,331	84,753	20,531	11/28/2024
AQ5976-35-4	BMW FINANCE NV	B	09/30/2021	BANCO SANTANDER S.A.		761,958	739,050	776,117	791,758	0	670	0	670	(13,027)	779,401	(28,218)	10,775	(17,443)	3,564	07/10/2023
AR1029-22-2	UNITED UTILITIES WAT FIN	B	09/16/2021	UBS SECURITIES LLC		2,566,423	2,422,228	2,304,062	2,424,239	0	3,621	0	3,621	(110,747)	2,317,113	133,140	116,170	249,310	79,076	02/14/2025
AR1040-97-1	UNILEVER NV	B	02/17/2021	VARIOUS		581,320	466,170	552,443	576,929	0	(433)	0	(433)	(25,975)	550,521	23,843	6,956	30,799	7,801	02/12/2033
AR4274-18-9	LONDON & QUADRANT HOUSIN	B	08/16/2021	MORGAN STANLEY & CO. INTERN.LTD.		1,508,239	1,353,200	1,287,933	1,366,532	0	36	0	36	(78,473)	1,288,095	96,370	123,775	220,145	35,460	02/28/2028
AR7366-09-9	BK TOKYO-MIT UFJ SYDNEY	B	12/01/2021	COMMONWEALTH BANK OF AUSTRALIA		1,176,076	1,162,080	1,184,241	1,273,080	0	(15,721)	0	(15,721)	(113,177)	1,144,181	15,506	16,389	31,895	48,758	03/20/2023
AS8270-15-7	QIC SHOPPING CENTRE FUND	B	12/01/2021	NATIONAL AUSTRALIA BANK LIMITED		741,499	726,300	731,875	810,601	0	(12,261)	0	(12,261)	(96,505)	701,835	33,860	5,805	39,665	33,040	12/06/2023
AT0445-68-0	SVENSKA HANDELSBANKEN AB	B	10/06/2021	HSBC BANK PLC		2,741,472	2,706,400	2,667,371	2,730,793	0	1,641	0	1,641	(58,132)	2,674,302	40,577	26,593	67,170	58,791	06/18/2022
AT1203-87-2	HSBC HOLDINGS PLC	B	08/25/2021	BNP PARIBAS		1,287,360	1,244,944	1,191,592	1,259,622	0	(706)	0	(706)	(70,859)	1,188,056	83,041	16,263	99,304	30,013	06/27/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
AT1565-48-6	SWEDBANK AB	B	06/01/2021	JANE STREET FINANCIAL LIMITED		432,786	405,960	399,192	409,587	0	105	0	105	(9,948)	399,744	24,336	8,706	33,042	2,852	12/28/2022
AT1836-98-6	EXPERIAN FINANCE PLC	B	10/27/2021	RBC EUROPE LIMITED_LONDON		1,150,127	1,102,858	1,069,106	1,111,344	0	568	0	568	(40,486)	1,071,426	46,608	32,093	78,701	25,777	09/27/2024
AT3438-84-9	BP CAPITAL MARKETS PLC	B	09/24/2021	TENDER OFFER		2,036,092	1,894,480	1,791,291	1,903,708	0	1,194	0	1,194	(109,320)	1,795,582	110,647	129,862	240,509	53,590	07/03/2026
AT5191-56-0	ABN AMRO BANK NV	B	10/18/2021	DT.GENOSSENSCHAFTS-HYPOTHEKENBANK		282,701	272,880	280,473	292,359	0	249	0	249	(11,129)	281,479	(3,377)	4,600	1,223	1,783	07/17/2023
AU1456-62-6	COMMERZBANK AG	B	02/26/2021	CITIGROUP GLOBAL MARKETS INC.		410,940	380,895	385,438	408,000	0	72	0	72	(21,542)	386,530	16,836	7,574	24,410	1,031	08/28/2023
AU2917-51-9	COMPASS GROUP PLC	B	09/22/2021	JEFFERIES INTERNATIONAL LIMITED_LONDON		1,870,665	1,779,458	1,779,012	1,853,096	0	(8,557)	0	(8,557)	(84,801)	1,759,738	77,920	33,008	110,928	38,346	09/05/2025
AU5397-66-9	ABBOTT IRELAND FINANCING	B	12/01/2021	HSBC SECURITIES (USA) INC.		301,772	284,250	289,040	322,685	0	(2,555)	0	(2,555)	(35,475)	284,655	12,174	4,944	17,118	5,194	09/27/2026
AU7899-97-7	MET LIFE GLOB FUNDING I		08/25/2021	JEFFERIES INTERNATIONAL LIMITED_LONDON		1,669,232	1,623,840	1,562,854	1,637,946	0	1,059	0	1,059	(72,012)	1,566,993	83,212	19,027	102,239	19,596	06/09/2022
AU8248-44-8	ANGLIAN WATER SERV FIN	B	03/23/2021	UBS SECURITIES LLC		980,917	879,580	860,979	898,614	0	(229)	0	(229)	(39,507)	858,878	44,886	77,153	122,039	10,173	10/26/2029
AV5772-25-7	ING GROEP NV	B	09/29/2021	GOLDMAN SACHS INTERNATIONAL		137,033	113,700	113,537	122,076	0	5	0	5	(8,524)	113,557	2,348	21,128	23,476	2,534	11/15/2030
AV6705-74-4	APRR SA	B	05/06/2021	MARKETAXESS		400,509	341,100	335,999	363,533	0	99	0	99	(26,961)	336,671	22,474	41,363	63,837	7,043	01/25/2030
AW4721-32-9	TOYOTA MOTOR FINANCE BV	B	06/29/2021	CITIGROUP GLOBAL MARKETS INC.		167,221	159,180	158,998	170,834	0	85	0	85	(11,495)	159,424	7,038	759	7,797	623	01/10/2022
AW7468-68-8	BNP PARIBAS	B	09/29/2021	JANE STREET FINANCIAL LIMITED		500,259	454,800	511,824	529,608	0	(5,746)	0	(5,746)	(20,723)	503,139	(6,001)	3,121	(2,880)	17,129	01/23/2027
AX0765-68-2	UNITED UTILITIES WAT FIN	B	03/23/2021	CITIGROUP GLOBAL MARKETS INC.		1,208,628	1,096,092	934,569	1,101,030	0	108	0	108	(166,081)	935,057	172,705	100,865	273,570	32,664	02/12/2031
AX3085-36-9	SIEMENS FINANCIERINGSMAT	B	11/24/2021	GOLDMAN SACHS INTERNATIONAL		62,356	62,535	62,372	67,186	0	1	0	1	(4,812)	62,374	(781)	763	(18)	336	02/28/2024
AX3085-39-3	SIEMENS FINANCIERINGSMAT	B	05/06/2021	BNP PARIBAS		132,906	108,015	106,824	115,142	0	14	0	14	(8,247)	106,909	6,825	19,172	25,997	2,398	02/28/2039
AX3513-72-5	LONDON POWER NETWORKS	B	03/23/2021	UBS SECURITIES LLC		1,033,741	947,240	914,843	955,895	0	23	0	23	(40,864)	915,054	46,600	72,087	118,687	27,263	03/01/2029
AX7517-45-8	GLENCORE FINANCE EUROPE	B	02/26/2021	CREDIT SUISSE FIRST BOSTON		1,700,897	1,542,648	1,572,792	1,650,215	0	(2,709)	0	(2,709)	(80,510)	1,566,996	112,065	21,837	133,902	46,373	03/26/2026
AX9941-86-2	VERIZON COMMUNICATIONS		02/26/2021	CITIGROUP GLOBAL MARKETS INC.		548,790	488,910	480,898	526,602	0	(21)	0	(21)	(45,910)	480,672	39,830	28,288	68,118	5,832	04/08/2030
AX9941-87-0	VERIZON COMMUNICATIONS		05/13/2021	GOLDMAN SACHS INTERNATIONAL		665,196	615,706	594,881	619,764	0	68	0	68	(24,573)	595,259	41,897	28,041	69,938	17,334	04/08/2031
AZ1871-17-9	FISERV INC		09/22/2021	MORGAN STANLEY & CO. INTERN.LTD.		118,034	113,700	111,781	121,888	0	73	0	73	(9,958)	112,003	4,683	1,349	6,032	547	07/01/2023
AZ2077-28-9	SODEXO SA	B	08/16/2021	MORGAN STANLEY & CO. INTERN.LTD.		727,827	690,132	636,647	693,674	0	254	0	254	(56,428)	637,500	65,537	24,790	90,327	14,182	06/26/2028
AZ2548-30-5	VOLKSWAGEN FIN SERV NV	B	03/08/2021	DEUTSCHE BANK SECURITIES INC.		1,142,957	1,082,560	1,034,384	1,099,309	0	(278)	0	(278)	(66,571)	1,032,460	78,935	31,563	110,498	16,483	06/27/2024
AZ2975-84-7	KLEPIERRE	B	01/19/2021	CREDIT SUISSE FIRST BOSTON		609,391	568,500	563,230	604,550	0	32	0	32	(40,432)	564,150	36,129	9,112	45,241	2,118	07/01/2030
BCC2L2-BS-5	BRASS PLC -8X A2	B	11/16/2021	MBS PAYDOWN 100.0000		236,823	230,356	209,827	232,706	0	0	0	0	(22,879)	209,827	26,996	0	26,996	990	11/16/2066
BCC2L7-6K-7	ALBION -4 A	B	11/17/2021	MBS PAYDOWN 100.0000		166,916	162,554	149,821	164,212	0	0	0	0	(14,391)	149,821	17,096	0	17,096	690	08/17/2062
BCC2ML-FW-9	LANARK MASTER ISSUER PLC 20-1X 2A	B	11/22/2021	MBS PAYDOWN 100.0000		149,796	146,146	141,264	147,636	0	0	0	0	(6,372)	141,264	8,532	0	8,532	538	12/22/2069
BCC2PI-CP-1	TURBO FINANCE PLC -9 A	B	12/20/2021	MBS PAYDOWN 100.0000		557,261	556,622	531,448	562,298	0	0	0	0	(30,850)	531,448	25,814	0	25,814	4,134	08/20/2028
BG0129-95-0	SIEMENS FINANCIERINGSMAT	B	02/25/2021	VARIOUS		2,233,680	2,165,120	1,949,094	2,140,382	0	331	0	331	(184,066)	1,956,647	180,160	96,872	277,032	20,282	02/20/2025
BG0705-68-4	AUSNET SERVICES HOLDINGS	B	09/21/2021	FLOW TRADERS US INSTITUTIONAL TRADING		117,370	113,700	108,191	121,932	0	15	0	15	(13,724)	108,223	8,835	313	9,148	793	08/25/2030
BH2918-26-7	DIAGEO FINANCE PLC	B	09/24/2021	MORGAN STANLEY & CO. INTERN.LTD.		198,410	175,916	152,138	176,885	0	57	0	57	(24,689)	152,254	24,815	21,342	46,157	7,745	03/27/2029
BH4727-36-9	AIRBUS SE	B	04/23/2021	MERRILL LYNCH		658,045	557,130	629,881	645,316	0	(1,995)	0	(1,995)	(17,908)	625,414	11,585	21,046	32,631	12,288	04/07/2028
BH5288-94-0	VOLKSWAGEN FIN SERV NV	B	03/08/2021	RBC EUROPE LIMITED_LONDON		1,403,860	1,217,880	1,108,723	1,223,348	0	225	0	225	(114,012)	1,109,560	127,820	166,481	294,301	22,020	10/09/2025
BJ9476-57-0	KBC GROUP NV	B	09/29/2021	ING Bank N.V. - Amsterdam		703,312	682,200	713,116	740,109	0	(936)	0	(936)	(27,506)	711,668	(9,923)	1,567	(8,356)	3,486	06/16/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BK2028-23-5	EXXON MOBIL CORPORATION		07/19/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		238,295	227,400	239,480	246,888	0	(66)	0	(66)	(7,458)	239,364	(950)	(120)	(1,070)	3,589	06/26/2039
BK2909-22-8	TAKEDA PHARMACEUTICAL	B	11/04/2021	BNP PARIBAS		301,669	284,250	303,510	317,706	0	(841)	0	(841)	(14,460)	302,405	(2,749)	2,013	(736)	5,399	07/09/2032
BM0598-31-8	BUNZL FINANCE PLC	B	12/08/2021	HSBC BANK PLC		1,423,905	1,481,754	1,452,463	1,501,226	0	(404)	0	(404)	(48,785)	1,452,037	(2,382)	(25,750)	(28,132)	24,909	10/30/2030
BM4473-87-2	TOYOTA MOTOR CREDIT CORP		11/18/2021	GOLDMAN SACHS INTERNATIONAL		1,957,526	2,016,268	1,945,161	2,027,201	0	1,369	0	1,369	(81,859)	1,946,711	55,798	(44,984)	10,814	15,203	11/19/2026
B05826-77-7	BANK OF AMERICA CORP		12/02/2021	GOLDMAN SACHS INTERNATIONAL		574,276	579,870	612,540	0	0	176	0	176	0	612,716	(38,799)	360	(38,439)	2,838	03/22/2031
B07978-86-5	UBS AG LONDON	B	10/28/2021	UBS SECURITIES LLC		615,275	608,940	617,152	0	0	187	0	187	0	617,340	2,517	(4,582)	(2,065)	2,208	12/18/2023
B08209-38-5	LONDON STOCK EXCHANGE PL	B	05/13/2021	RBC EUROPE LIMITED_LONDON		991,054	967,538	975,926	0	0	116	0	116	0	976,042	18,616	(3,605)	15,011	1,834	04/06/2030
B09710-25-8	MACQUARIE BANK LTD	B	05/13/2021	RBC EUROPE LIMITED_LONDON		1,369,111	1,319,370	1,336,840	0	0	44	0	44	0	1,336,884	30,656	1,572	32,228	1,282	12/15/2025
BP1531-59-2	JPMORGAN CHASE & CO		05/13/2021	UBS SECURITIES LLC		1,402,249	1,353,200	1,398,600	0	0	0	0	0	0	1,398,600	6,600	(2,951)	3,649	725	04/28/2026
BRT92M-QJ-0	HASI SYB TRUST HASI_16-2		11/01/2021	SINKING FUND REDEMPTION 100.0000		1,073,355	1,073,355	1,073,355	1,073,355	0	0	0	0	0	1,073,355	0	0	0	40,063	04/30/2037
EG5123-66-6	COOPERATIEVE RABOBANK UA	B	09/15/2021	VARIOUS		1,740,868	1,614,540	1,895,033	1,831,418	0	(40,559)	0	(40,559)	(250,141)	1,540,718	183,087	17,063	200,150	103,377	06/06/2022
EI0650-55-2	HEATHROW FUNDING LTD	B	03/25/2021	CITIGROUP GLOBAL MARKETS INC.		1,738,491	1,353,200	1,735,629	1,699,724	0	(12,239)	0	(12,239)	(53,217)	1,634,267	60,720	43,503	104,223	29,462	12/03/2026
EI2981-98-9	AMERICA MOVIL SAB DE CV	B	12/24/2021	SECURITY CALLED AT 102.5815		255,446	250,140	318,030	285,697	0	(11,181)	0	(11,181)	1,263	275,779	(21,375)	(5,387)	(26,762)	24,701	06/28/2022
EI4814-65-9	BG ENERGY CAPITAL PLC	B	05/05/2021	J.P. MORGAN SECURITIES LLC		1,624,681	1,326,136	1,531,913	1,538,831	0	(12,778)	0	(12,778)	(76,998)	1,449,055	102,547	73,079	175,626	29,552	12/01/2025
EI4955-43-7	WSTRN PWR DISTR WEST MID	B	08/16/2021	MORGAN STANLEY & CO. INTERN.LTD.		1,232,242	1,014,900	1,162,945	1,172,597	0	(19,132)	0	(19,132)	(67,336)	1,086,129	81,259	64,854	146,113	80,173	05/09/2025
EJ0284-84-8	ING BANK NV	B	06/04/2021	VARIOUS		1,347,051	1,216,590	1,364,795	1,358,888	0	(16,414)	0	(16,414)	(185,601)	1,156,873	175,500	14,677	190,177	74,719	02/21/2022
EJ0952-85-7	TELSTRA CORP LTD	B	09/15/2021	BOFA SECURITIES INC.		1,410,512	1,307,550	1,258,010	1,417,737	0	(4,555)	0	(4,555)	(193,639)	1,219,543	145,166	45,803	190,969	46,986	09/21/2022
EJ1043-96-1	ABN AMRO BANK NV	B	06/08/2021	J.P. MORGAN SECURITIES LLC		3,159,570	2,842,500	3,145,862	3,178,977	0	(33,347)	0	(33,347)	(422,007)	2,723,623	401,614	34,333	435,947	139,628	03/28/2022
EJ3188-15-2	WELLS FARGO & COMPANY		05/12/2021	J.P. MORGAN SECURITIES LLC		1,890,168	1,705,500	1,759,158	1,891,852	0	(11,523)	0	(11,523)	(253,672)	1,626,658	241,431	22,079	263,510	35,514	08/16/2022
EJ3619-74-3	GKN HOLDINGS LTD	B	09/09/2021	MORGAN STANLEY & CO. INTERN.LTD.		865,820	811,920	860,709	852,311	0	(11,616)	0	(11,616)	(81,895)	758,799	90,916	16,105	107,021	44,039	09/19/2022
EJ4581-38-9	BASF SE	B	11/04/2021	VARIOUS		1,210,710	1,137,000	1,333,131	1,262,907	0	(16,088)	0	(16,088)	9,925	1,256,744	(56,821)	10,788	(46,033)	19,249	12/05/2022
EJ4812-85-9	JPMORGAN CHASE & CO		04/19/2021	JANE STREET FINANCIAL LIMITED		2,148,499	1,826,820	1,893,329	1,966,637	0	(5,450)	0	(5,450)	(107,097)	1,854,090	152,115	142,294	294,409	22,512	12/18/2026
EJ5235-96-9	ANHEUSER-BUSCH INBEV SA/	B	02/26/2021	GOLDMAN SACHS INTERNATIONAL		321,622	238,770	308,985	320,113	0	(782)	0	(782)	(12,264)	307,068	8,547	6,007	14,554	9,142	01/24/2033
EJ8437-03-4	NEXT GROUP PLC	B	03/08/2021	GOLDMAN SACHS INTERNATIONAL		781,892	676,600	726,826	757,120	0	(2,250)	0	(2,250)	(32,511)	722,359	40,913	18,620	59,533	13,173	10/02/2026
EK1055-13-7	BAT INTL FINANCE PLC	B	02/17/2021	MERRILL LYNCH		748,977	602,610	760,875	619,369	0	(1,812)	0	(1,812)	(3,296)	758,595	(7,837)	(1,780)	(9,617)	19,100	03/06/2029
EK1436-60-0	MORGAN STANLEY		02/04/2021	UBS SECURITIES LLC		930,553	875,490	865,394	943,500	0	(1,057)	0	(1,057)	(128,866)	813,577	114,815	2,162	116,977	18,935	03/31/2021
EK3436-04-6	FONTERRA COOPERATIVE GRP	B	06/30/2021	MATURITY 100.0000		2,253,600	2,178,900	2,265,207	2,329,608	0	(20,128)	0	(20,128)	(139,280)	2,170,200	83,400	0	83,400	50,706	06/30/2021
EK3640-14-2	MOTABILITY OPERATIONS GR	B	02/25/2021	MORGAN STANLEY & CO. INTERN.LTD.		2,016,443	1,691,500	1,794,566	1,855,403	0	(3,835)	0	(3,835)	(105,596)	1,745,971	152,089	118,383	270,472	39,837	07/16/2026
EK4728-95-3	SANOFI	B	05/12/2021	MORGAN STANLEY & CO. LLC		1,838,782	1,705,500	1,676,499	1,847,710	0	(5,202)	0	(5,202)	(227,334)	1,615,174	216,352	7,256	223,608	23,734	03/10/2022
EK5139-50-7	CREDIT SUISSE AG LONDON	B	06/08/2021	VARIOUS		1,498,104	1,387,140	1,309,700	1,494,921	0	(1,423)	0	(1,423)	(204,181)	1,289,316	193,202	15,586	208,788	26,650	01/31/2022
EK5810-60-2	SHELL INTERNATIONAL FIN	B	07/23/2021	VARIOUS		1,784,891	1,705,500	1,647,042	1,849,587	0	(6,632)	0	(6,632)	(248,005)	1,594,950	180,584	9,357	189,941	23,049	04/06/2022
EK5998-45-6	LLOYDS BANK PLC	B	03/02/2021	CITIGROUP GLOBAL MARKETS INC.		602,885	562,815	517,940	604,064	0	104	0	104	(82,505)	521,664	74,262	6,959	81,221	1,716	11/19/2021
EK8032-11-3	COOPERATIEVE RABOBANK UA	B	10/06/2021	COOPERATIEVE RABOBANK U.A.		685,273	676,600	665,099	688,368	0	(2,916)	0	(2,916)	(30,415)	655,037	25,869	4,367	30,236	23,928	03/23/2022
EK8612-59-1	WELLS FARGO & COMPANY		08/25/2021	BNP PARIBAS		1,307,746	1,272,008	1,246,757	1,295,388	0	(4,970)	0	(4,970)	(73,535)	1,216,883	82,093	8,770	90,863	37,423	04/22/2022
EK8757-56-0	BHP BILLITON FINANCE LTD	B	04/19/2021	UBS SECURITIES LLC		609,524	568,500	536,010	613,854	0	(505)	0	(505)	(84,169)	529,180	75,102	5,241	80,343	2,164	10/28/2022
EK9251-60-5	CRED SUIS GP FUN LTD	B	05/17/2021	GOLDMAN SACHS INTERNATIONAL		1,012,789	947,240	929,018	965,921	0	(2,277)	0	(2,277)	(48,331)	915,312	80,916	16,560	97,476	29,022	05/27/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
EK9376-33-7	NORDEA BANK AB	B	10/06/2021	RBC EUROPE LIMITED_LONDON		1,789,037	1,759,160	1,802,533	1,809,501	0	(16,728)	0	(16,728)	(79,952)	1,712,821	67,642	8,574	76,216	58,394	06/02/2022
G0805#-AE-6	AGGREKO PLC	D	09/16/2021	SINKING FUND REDEMPTION 100.0000		14,100,000	14,100,000	14,100,000	14,100,000	0	0	0	0	0	14,100,000	0	0	0	1,322,202	06/29/2024
G0805#-AF-3	AGGREKO PLC	D	09/16/2021	SINKING FUND REDEMPTION 100.0000		5,700,000	5,700,000	5,700,000	5,700,000	0	0	0	0	0	5,700,000	0	0	0	858,848	06/29/2027
G9027*-AA-1	TRANSOCEAN CONQUEROR	D	12/29/2021	SINKING FUND REDEMPTION 100.0000		4,531,881	4,531,881	4,531,881	4,531,881	0	0	0	0	0	4,531,881	0	0	0	158,045	05/31/2022
JK1081-87-2	HONEYWELL INTERNATIONAL		04/20/2021	MORGAN STANLEY & CO. INTERN.LTD.		922,051	761,790	864,244	936,825	0	(4,538)	0	(4,538)	(86,121)	846,166	71,931	3,954	75,885	21,202	02/22/2028
JK2523-99-7	UBS GROUP AG	B	10/27/2021	HSBC BANK PLC		513,081	477,540	502,948	543,809	0	(7,270)	0	(7,270)	(48,166)	488,373	20,572	4,137	24,709	17,547	03/04/2024
JK6274-92-8	AUST & NZ BANKING GROUP	B	04/07/2021	MATURITY 100.0000		2,988,960	2,832,570	2,850,032	3,002,263	0	(1,509)	0	(1,509)	(176,764)	2,823,990	164,970	0	164,970	48,571	04/07/2021
JK9071-13-1	JPMORGAN CHASE & CO		06/24/2021	MERRILL LYNCH		460,664	409,320	380,477	440,317	0	(38)	0	(38)	(60,140)	380,140	49,898	30,626	80,524	4,272	10/29/2026
JV5727-53-4	BNP PARIBAS	B	12/01/2021	NATWEST MARKETS PLC		1,688,889	1,665,705	1,538,812	1,787,423	0	861	0	861	(244,132)	1,544,152	115,729	29,008	144,737	36,518	01/15/2023
JV6130-34-0	COMMONWEALTH BANK AUST	B	01/18/2021	MATURITY 100.0000		2,310,900	2,178,900	2,227,953	2,308,829	0	(592)	0	(592)	(135,937)	2,172,300	138,600	0	138,600	40,441	01/18/2021
LW0406-86-5	NATIONAL AUSTRALIA BANK	B	05/12/2021	MATURITY 100.0000		1,568,400	1,452,600	1,444,884	1,538,526	0	258	0	258	(90,584)	1,448,200	120,200	0	120,200	23,526	05/12/2021
LW0609-51-8	AIRBUS FINANCE BV	B	04/19/2021	BARCLAYS CAPITAL INC.		888,453	807,270	814,647	881,494	0	(755)	0	(755)	(70,932)	809,807	57,962	20,685	78,647	7,027	05/13/2026
LW2253-42-2	CREDIT AGRICOLE LONDON	B	12/01/2021	DEUTSCHE BANK SECURITIES INC.		1,033,104	1,023,300	945,810	1,098,234	0	499	0	499	(150,000)	948,732	71,104	13,268	84,372	7,695	12/01/2022
LW3436-60-4	AIR LIQUIDE FINANCE	B	01/05/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		816,686	682,200	730,842	794,763	0	(128)	0	(128)	(70,394)	724,240	75,715	16,730	92,445	5,256	06/13/2028
LW9561-84-3	BANK OF AMERICA CORP		05/25/2021	MORGAN STANLEY & CO. INTERN.LTD.		2,823,882	2,550,782	2,484,664	2,559,464	0	1,416	0	1,416	(66,437)	2,494,443	156,945	172,495	329,440	51,245	07/25/2025
Q9194#-AK-1	TRANSURBAN FINANCE PTY LTD	D	11/14/2021	MATURITY 100.0000		3,000,000	3,000,000	3,296,520	3,069,100	0	(69,100)	0	(69,100)	0	3,000,000	0	0	0	183,000	11/14/2021
QJ2205-66-5	WELLS FARGO & COMPANY		03/24/2021	UBS SECURITIES LLC		378,969	335,415	310,759	360,121	0	9	0	9	(49,186)	310,943	37,307	30,718	68,025	6,359	04/27/2026
QZ0814-65-2	SKANDINAVISKA ENSKILDA	B	09/30/2021	WELLS FARGO SECURITIES INTL LTD_LONDON		1,330,619	1,326,136	1,251,208	1,329,371	0	4,610	0	4,610	(66,517)	1,267,464	47,630	15,525	63,155	19,746	08/05/2022
QZ9342-15-0	CITIGROUP INC		12/01/2021	DEUTSCHE BANK SECURITIES INC.		713,360	704,940	651,552	756,258	0	318	0	318	(103,292)	653,284	48,961	11,115	60,076	5,947	10/26/2023
UV3505-33-5	APPLE INC		12/08/2021	UBS SECURITIES LLC		2,267,252	2,029,800	2,114,822	2,239,434	0	(17,928)	0	(17,928)	(150,995)	2,070,511	73,862	122,879	196,741	84,831	07/31/2029
UV7421-84-4	LLOYDS BANK PLC	B	11/04/2021	HSBC SECURITIES (USA) INC.		153,340	147,810	138,681	159,268	0	(200)	0	(200)	(21,753)	137,315	13,858	2,167	16,025	2,463	09/08/2022
UV8008-01-2	AUSTRALIA PACIFIC AIRPOR	B	12/01/2021	NATIONAL AUSTRALIA BANK LIMITED		723,801	726,300	747,988	795,459	0	(14,979)	0	(14,979)	(70,717)	709,763	9,619	4,419	14,038	36,371	09/15/2022
Z02649-11-9	BMW INTL INVESTMENT BV	B	01/28/2021	HSBC BANK PLC		4,683,008	4,573,816	4,519,087	4,616,064	0	108	0	108	(96,576)	4,519,597	113,800	49,611	163,411	13,913	03/08/2024
Z04565-94-1	NATIONAL GRID PLC	B	02/26/2021	RBC EUROPE LIMITED_LONDON		453,836	426,375	444,225	458,100	0	0	0	0	(13,875)	444,225	8,588	1,023	9,611	1,132	09/18/2029
Z04566-81-6	VOLKSWAGEN FIN SERV NV	B	03/08/2021	HSBC BANK PLC		1,386,658	1,353,200	1,276,503	1,364,005	0	190	0	190	(87,209)	1,276,987	102,590	7,081	109,671	7,371	09/18/2023
Z06826-90-3	EXPERIAN FINANCE PLC	B	09/09/2021	RBC EUROPE LIMITED_LONDON		2,362,462	2,320,738	2,201,031	2,344,405	0	0	0	0	(143,374)	2,201,031	172,015	(10,584)	161,431	16,477	10/29/2025
ZP8703-78-4	IBM CORP		02/17/2021	MIZUHO INTERNATIONAL PLC_LONDON		292,432	261,510	253,250	280,158	0	5	0	5	(26,878)	253,285	22,797	16,350	39,147	3,417	02/11/2040
ZP9016-61-6	LVMH MOET HENNESSY VUITT	B	02/17/2021	BARCLAYS CAPITAL INC.		613,029	568,500	545,594	606,344	0	52	0	52	(60,406)	545,990	51,576	15,463	67,039	2,322	02/11/2031
ZP9016-62-4	LVMH MOET HENNESSY VUITT	B	10/27/2021	GOLDMAN SACHS INTERNATIONAL		2,204,918	2,165,120	2,079,675	2,186,721	0	177	0	177	(106,857)	2,080,041	118,864	6,013	124,877	37,800	02/11/2023
Z03268-37-7	JPMORGAN CHASE & CO		12/02/2021	VARIOUS		268,281	261,510	255,300	280,968	0	0	0	0	(25,668)	255,300	4,623	8,358	12,981	3,035	11/04/2032
Z04666-84-3	SHELL INTERNATIONAL FIN	B	05/06/2021	GOLDMAN SACHS INTERNATIONAL		356,425	352,470	337,237	372,256	0	100	0	100	(34,711)	337,646	30,118	(11,339)	18,779	1,641	11/08/2039
Z06168-95-4	YORKSHIRE BUILDING SOC	B	10/06/2021	CITIGROUP GLOBAL MARKETS INC.		3,026,108	2,977,040	2,834,040	3,007,400	0	0	0	0	(173,360)	2,834,040	154,000	38,068	192,068	16,811	11/21/2024
Z08202-32-2	CHORUS LTD	B	11/04/2021	JANE STREET FINANCIAL LIMITED		723,485	693,570	742,440	766,407	0	(2,924)	0	(2,924)	(25,032)	738,451	(16,435)	1,469	(14,966)	5,711	12/05/2026
Z09289-74-0	DNB BANK ASA	B	02/25/2021	HSBC BANK PLC		1,264,501	1,197,582	1,163,125	1,208,848	0	59	0	59	(45,365)	1,163,542	75,877	25,082	100,959	12,242	06/12/2023
ZR3639-40-1	TOTAL CAPITAL INTL SA	B	05/05/2021	CITIGROUP GLOBAL MARKETS INC.		1,355,738	1,353,200	1,221,200	1,367,000	0	0	0	0	(145,800)	1,221,200	169,300	(34,763)	134,537	13,167	09/03/2031
ZR5005-80-9	SCHLUMBERGER FINANCE BV	B	02/17/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		670,087	631,035	604,568	670,517	0	81	0	81	(65,153)	605,445	55,390	9,251	64,641	1,162	10/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
ZR5214-01-3	VERIZON COMMUNICATIONS		05/13/2021	CITIGROUP GLOBAL MARKETS INC.		628,192	608,940	550,748	610,378	0	151	0	151	(59,118)	551,411	76,195	586	76,781	7,796	09/19/2030
ZR7965-33-1	BMW INTL INVESTMENT BV	B	01/28/2021	ROYAL BANK OF SCOTLAND		1,201,682	1,150,220	1,046,372	1,158,911	0	61	0	61	(111,652)	1,047,319	115,983	38,380	154,363	5,404	10/01/2024
ZS0905-57-1	DIAGEO FINANCE PLC	B	09/24/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,937,128	1,847,118	1,514,838	1,793,168	0	7,418	0	7,418	(270,484)	1,530,103	272,988	134,038	407,026	31,422	10/12/2026
ZS1068-84-1	DNB BANK ASA	B	02/25/2021	MORGAN STANLEY & CO. INTERN.LTD.		1,683,684	1,583,244	1,523,190	1,596,741	0	136	0	136	(72,186)	1,524,691	112,494	46,499	158,993	5,548	12/15/2023
ZS3351-61-7	SVENSKA HANDELSBANKEN AB	B	10/13/2021	MERRILL LYNCH		2,220,626	2,165,120	2,060,001	2,184,519	0	662	0	662	(123,209)	2,061,972	121,490	37,163	158,653	29,291	12/15/2023
ZS4387-93-3	BP CAPITAL MARKETS PLC	B	09/21/2021	CREDIT AGRICOLE SECURITIES (USA) INC.		315,402	289,935	284,886	311,508	0	0	0	0	(26,622)	284,886	14,127	16,389	30,516	5,211	05/08/2031
ZS7762-25-6	SOCIETE GENERALE	B	10/18/2021	VARIOUS		1,066,362	1,023,300	1,002,140	1,098,239	0	467	0	467	(94,846)	1,003,859	57,592	4,910	62,502	0	05/27/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,122,239,558	1,091,230,823	1,085,983,882	1,054,410,685	118,631	(335,334)	0	(216,703)	(10,529,093)	1,083,563,582	9,465,271	23,602,912	33,068,183	29,011,996	XXX
00169Q-AF-6	AIR (GLOBAL) MEDICAL RESPONSE INC TL B		12/31/2021	VARIOUS		615,685	616,711	599,291	601,847	15	3,692	0	3,707	0	605,554	0	10,131	10,131	39,660	10/02/2025
00216E-AB-5	TRIDENT TPI HOLDINGS INC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		9,154	9,154	8,666	9,079	0	75	0	75	0	9,154	0	0	0	232	10/17/2024
00216E-AE-9	TRIDENT TPI HOLDINGS INC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		380	380	379	0	0	1	0	1	0	380	0	0	0	4	09/15/2028
00216E-AF-6	TRIDENT TPI HOLDINGS INC TL DD		12/31/2021	SINKING FUND REDEMPTION 100.0000		22	22	22	0	0	0	0	0	0	22	0	0	0	1	09/15/2028
00488P-AL-9	ACRISURE LLC TL B		02/23/2021	ARES		694,806	697,859	683,522	674,763	9,930	35	0	9,965	0	684,729	0	10,077	10,077	4,364	02/15/2027
00866H-AF-2	AHEAD DB HOLDINGS LLC TL B		12/31/2021	VARIOUS		201,083	200,769	199,135	0	0	139	0	139	0	199,403	0	1,680	1,680	2,414	10/18/2027
01242H-AM-0	ALBANY MOLECULAR RESEARCH INC TL B		12/16/2021	VARIOUS		990,297	989,378	968,886	788,134	0	1,762	0	1,762	0	973,165	0	17,132	17,132	16,556	08/30/2026
01374W-AD-7	ALCHEMY COPYRIGHTS LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		4,580	4,580	4,553	4,580	0	0	0	0	0	4,580	0	0	0	109	03/10/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B		03/19/2021	VARIOUS		1,419,238	1,416,000	1,405,380	1,405,473	0	697	0	697	0	1,406,171	0	13,068	13,068	19,542	10/08/2027
01881U-AF-2	ALLIANT HOLDINGS INTERMEDIATE TL B2		01/13/2021	CITIGROUP GLOBAL MARKETS INC.		732,057	732,057	725,099	718,975	7,231	(1,470)	0	5,761	0	724,736	0	7,321	7,321	1,520	05/09/2025
01881U-AJ-4	ALLIANT HOLDINGS TL B3		12/31/2021	SINKING FUND REDEMPTION 100.0000		1,339	1,339	1,337	0	0	4	0	4	0	1,339	0	0	0	3	11/05/2027
03306U-AB-4	ANCHOR PACKAGING LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		15,931	15,931	15,747	15,876	18	37	0	55	0	15,931	0	0	0	470	07/18/2026
03827F-AX-9	APPLIED SYSTEMS INC TL B		04/01/2021	VARIOUS		1,011,146	1,014,997	1,011,016	1,011,411	0	(625)	0	(625)	0	1,010,787	0	359	359	19,532	09/19/2024
03835E-AF-1	APPLOVIN CORP TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		862	862	860	0	0	3	0	3	0	862	0	0	0	3	10/25/2028
03835X-AC-6	APTTUS CORP TL		10/29/2021	SINKING FUND REDEMPTION 100.0000		2,238	2,238	2,226	0	0	10	0	10	0	2,238	0	0	0	27	05/08/2028
03836B-AB-5	AQGEN ASCENSUS INC TL		08/02/2021	VARIOUS		361,197	361,197	357,690	337,087	0	3,204	0	3,204	0	361,093	0	104	104	10,896	08/02/2028
03952H-AB-0	ARCHES BUYER (ANCESTRY) TL		02/25/2021	SINKING FUND REDEMPTION 100.0000		995,000	995,000	985,050	985,167	0	9,833	0	9,833	0	995,000	0	0	0	16,800	12/06/2027
04317J-AB-4	ARUBA INVESTMENTS HOLDINGS TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		1,215	1,215	1,203	1,213	0	2	0	2	0	1,215	0	0	0	42	11/24/2027
04621H-AS-2	ASSUREDPARTNERS INC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		5,261	5,261	5,170	4,507	0	30	0	30	0	5,261	0	0	0	157	02/12/2027
04649V-AU-4	ASURION LLC TL B2 2L		02/03/2021	SINKING FUND REDEMPTION 100.0000		811,975	811,975	811,975	811,975	0	0	0	0	0	811,975	0	0	0	5,094	08/04/2025
04649V-AX-8	ASURION LLC TL B8		12/31/2021	VARIOUS		598,363	596,150	588,698	588,758	0	399	0	399	0	589,158	0	9,205	9,205	2,477	12/23/2026
05278H-AB-2	AUTOKINITON US HOLDINGS INC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		3,206	3,206	3,194	0	0	1	0	1	0	3,206	0	0	0	43	04/06/2028
05549D-AJ-7	AVEANNA HEALTHCARE LLC TL B		12/31/2021	VARIOUS		345,459	345,940	343,353	0	0	69	0	69	0	344,281	0	1,178	1,178	3,653	07/17/2028
05549D-AK-4	AVEANNA HEALTHCARE LLC TL B DD		12/06/2021	VARIOUS		80,079	80,191	79,790	0	0	0	0	0	0	79,790	0	289	289	0	06/30/2028
05604X-AP-1	BWAY CORP TL B		05/26/2021	VARIOUS		1,150,040	1,177,943	1,145,334	1,128,522	27,426	(7,740)	0	19,686	0	1,148,208	0	1,832	1,832	27,153	04/03/2024
07014Q-AN-1	BASS PRO GROUP LLC TL B		12/31/2021	VARIOUS		623,648	622,431	619,319	0	0	140	0	140	0	619,505	0	4,143	4,143	6,025	03/06/2028
08511L-AX-6	BERLIN PACKAGING LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		3,300	3,300	3,268	0	0	11	0	11	0	3,300	0	0	0	35	03/11/2028
08888U-AD-5	BIG ASS FANS LLC TL		07/26/2021	SINKING FUND REDEMPTION 100.0000		685,436	685,436	620,332	626,995	0	58,441	0	58,441	0	685,436	0	0	0	18,394	05/21/2024
09071F-AK-7	BIOSCRIP (HC GROUP) TL B		06/29/2021	VARIOUS		1,626,540	1,629,932	1,589,115	1,592,821	0	(1,031)	0	(1,031)	0	1,591,790	0	34,750	34,750	22,051	08/06/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11283H-AB-3	BROOKFIELD RETAIL (GGP) TL B		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(41)	08/27/2025
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		03/31/2021	VARIOUS		431,866	432,408	406,170	408,832	0	1,230	0	1,230	0	410,062	0	21,804	21,804	2,230	08/01/2025
12594W-AK-2	CPI HOLDCO LLC TL1		11/01/2021	SINKING FUND REDEMPTION 100.0000		728,440	728,440	718,101	719,626	0	8,814	0	8,814	0	728,440	0	0	0	22,799	11/01/2028
12656A-AC-3	CNT HOLDINGS I CORP TL B		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,465	11/08/2027
12657Q-AB-9	BLACKSTONE CQP HOLDCO LP TL B		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,027	06/05/2028
12658H-AG-7	CP ATLAS BUYER INC TL B1		12/31/2021	VARIOUS		1,062,990	1,064,321	1,056,333	1,055,295	0	1,611	0	1,611	0	1,058,052	0	4,938	4,938	35,651	11/23/2027
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL B		08/13/2021	VARIOUS		812,681	812,681	788,300	790,150	0	2,529	0	2,529	0	792,679	0	20,002	20,002	24,413	07/21/2025
13201F-AU-0	CAMBREX CORP TL		12/31/2021	VARIOUS		925,055	927,100	908,447	912,249	0	3,208	0	3,208	0	915,457	0	9,599	9,599	46,495	12/04/2026
16125T-AJ-1	CHARTER NEX US INC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		10,700	10,700	10,593	10,669	0	31	0	31	0	10,700	0	0	0	350	12/01/2027
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDING TL B		11/19/2021	VARIOUS		705,314	718,182	677,934	678,535	0	4,568	0	4,568	0	683,103	0	22,211	22,211	15,150	08/21/2026
20337E-AQ-4	COMMSCOPE INC TL B2		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(195)	04/06/2026
20600R-AB-8	CONAIR HOLDINGS LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		1,225	1,225	1,219	0	0	5	0	5	0	1,225	0	0	0	29	05/17/2028
22750J-AD-6	CROSS FINANCIAL CORP TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		2,303	2,303	2,282	2,091	0	6	0	6	0	2,303	0	0	0	84	09/15/2027
22860E-AE-2	CROWN SUBSEA COMMUNICATIONS TL		09/03/2021	SINKING FUND REDEMPTION 100.0000		116,991	116,991	115,821	0	0	182	0	182	0	116,991	0	0	0	1,396	04/27/2027
23301Y-AE-3	AI AQUA MERGER SUB INC TL B		07/01/2021	VARIOUS		295,341	295,341	287,308	288,290	0	1,531	0	1,531	0	289,820	0	5,521	5,521	6,738	12/13/2023
23301Y-AF-0	AI AQUA MERGER (CULLIGAN) TL B1		07/01/2021	VARIOUS		1,054,522	1,054,522	985,978	997,216	0	11,201	0	11,201	0	1,008,417	0	46,105	46,105	24,053	12/13/2023
23308U-AG-9	DCG ACQUISITION (DUBOIS CHEMICAL) TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		13,478	13,478	13,218	12,538	36	37	0	73	0	13,478	0	0	0	393	09/30/2026
23343F-AB-0	WIRB COPERNICUS GROUP TL B		12/31/2021	VARIOUS		8,506	8,503	8,402	8,725	0	(223)	0	(223)	0	8,502	0	4	4	(1,767)	01/08/2027
24736C-BS-2	DELTA SKYMILES IP LTD TL B	D	01/27/2021	VARIOUS		309,013	295,000	292,050	292,211	0	232	0	232	0	292,442	0	16,570	16,570	7,551	10/20/2027
26483N-AN-0	DUN&BRADSTREET TL B		03/29/2021	VARIOUS		1,628,666	1,638,909	1,624,511	1,622,870	2,184	(3,750)	0	(1,566)	0	1,621,304	0	7,362	7,362	14,208	02/06/2026
26812C-AE-6	DYNASTY ACQUISITION (STANDARD AERO) TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		1,189	1,189	1,157	0	0	2	0	2	0	1,189	0	0	0	2	04/06/2026
26812C-AF-3	STANDARD AERO LTD TL B2	A	12/31/2021	SINKING FUND REDEMPTION 100.0000		639	639	622	0	0	1	0	1	0	639	0	0	0	1	04/06/2026
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		5,558	5,558	5,535	3,896	0	4	0	4	0	5,558	0	0	0	147	11/09/2027
26852B-AP-4	EIG INVESTORS CORP TL		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	432	02/09/2023
26928B-AM-1	EW SCRIPPS CO/THE TL B		01/20/2021	VARIOUS		652,937	649,689	648,064	648,064	0	40	0	40	0	648,105	0	4,832	4,832	707	01/07/2028
27922J-AB-2	PQ CORP TL B		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/09/2028
29359D-AB-3	ENSONO HOLDINGS LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		1,832	1,832	1,813	0	0	2	0	2	0	1,832	0	0	0	44	05/26/2028
29426N-AN-4	EPICOR SOFTWARE CORP TL B		06/30/2021	VARIOUS		690,252	691,113	677,291	678,067	0	(707)	0	(707)	0	677,360	0	12,891	12,891	17,849	07/30/2027
29446C-AP-9	EQUINOX HOLDINGS INC TL B1		12/31/2021	SINKING FUND REDEMPTION 100.0000		9,145	9,145	8,162	0	0	149	0	149	0	9,145	0	0	0	195	03/08/2024
29481P-AH-4	E RESEARCH TECHNOLOGY TL B		12/31/2021	VARIOUS		284,276	283,622	280,648	275,750	554	217	0	771	0	281,348	0	2,929	2,929	5,406	02/04/2027
31740M-AC-5	FINANCIAL & RISK US TL B		01/29/2021	SINKING FUND REDEMPTION 100.0000		1,007,430	1,007,430	1,007,430	1,005,335	2,095	0	0	2,095	0	1,007,430	0	0	0	2,269	10/01/2025
34634F-AB-5	DYNACAST/FORM TECH TL B		09/30/2021	SINKING FUND REDEMPTION 100.0000		199,184	199,184	130,449	127,645	0	3	0	3	0	130,459	0	68,725	68,725	2,356	07/22/2025
34634F-AC-3	FORM TECHNOLOGIES LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		6,713	6,713	6,612	0	0	18	0	18	0	6,713	0	0	0	318	10/22/2025
39154E-AG-6	GREATBATCH LTD TL B		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	146	10/27/2022
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		9,467	9,467	9,372	9,441	0	25	0	25	0	9,467	0	0	0	329	12/01/2027
40416V-AE-5	HD SUPPLY (CD&R WATERWORKS) TL B		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,494	07/27/2028
43162T-AK-6	HILLMAN GROUP INC/THE TL B		07/14/2021	SINKING FUND REDEMPTION 100.0000		834,312	834,312	692,626	696,434	1,223	0	0	1,223	0	697,657	0	136,655	136,655	18,566	05/30/2025
44325H-AB-4	VIVID SEATS (HOYA MIDCO LLC) TL B		06/29/2021	VARIOUS		734,397	738,088	675,350	680,223	0	6,746	0	6,746	0	686,969	0	47,429	47,429	15,147	06/30/2024
44332E-AU-0	HUB INTERNATIONAL LTD TL B		04/08/2021	VARIOUS		621,022	619,477	609,214	610,754	0	(2,028)	0	(2,028)	0	608,726	0	12,295	12,295	11,514	04/25/2025
44804P-AE-0	INSURITY (HUSKIES PARENT) TL		11/03/2021	VARIOUS		947,862	946,542	921,495	923,702	0	12,907	0	12,907	0	936,609	0	11,253	11,253	28,863	07/31/2026
44908X-AT-5	HYLAND SOFTWARE INC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		11,960	11,960	11,918	11,320	0	17	0	17	0	11,960	0	0	0	316	07/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44988L-AF-4	ARBYS IRB HOLDING CORP TL B		01/20/2021	VARIOUS		850,683	846,451	680,411	680,870	0	156	0	156	0	681,026	0	169,657	169,657	2,566	02/05/2025
44988L-AG-2	IRB HOLDING CORP TL B		12/31/2021	VARIOUS		3,036	3,036	37,960	37,984	0	268	0	268	0	38,252	0	(35,216)	(35,216)	(2,653)	12/15/2027
45168R-AQ-6	IDERA INC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		8,738	8,738	8,703	0	0	16	0	16	0	8,738	0	0	0	160	03/02/2028
45323K-AB-6	IMPRIVATA INC TL B		06/30/2021	VARIOUS		492,975	490,882	485,973	485,973	0	1,029	0	1,029	0	487,002	0	5,973	5,973	10,948	12/01/2027
45567Y-AJ-4	MH SUB I LLC (INTERNET BRANDS) TL		12/31/2021	VARIOUS		1,055,069	1,052,558	1,028,823	1,037,169	15,388	0	0	15,388	0	1,052,558	0	2,512	2,512	6,611	09/13/2024
45567Y-AL-9	MH SUB I LLC (INTERNET BRANDS) TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		9,273	9,273	9,161	7,111	0	30	0	30	0	9,273	0	0	0	311	09/13/2024
45673Y-AE-6	INFORMATICA LLC TL 2L		10/29/2021	SINKING FUND REDEMPTION 100.0000		312,673	312,673	311,241	311,768	0	905	0	905	0	312,673	0	0	0	24,942	02/25/2025
46124C-AJ-6	ALTERRA MOUNTAIN CO TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		1,959	1,959	1,949	0	0	7	0	7	0	1,959	0	0	0	22	08/17/2028
46269K-AK-0	IRIDIUM SATELLITE LLC TL B		02/22/2021	VARIOUS		1,603,497	1,593,537	1,571,597	1,573,134	591	(523)	0	68	0	1,573,202	0	30,295	30,295	10,834	11/04/2026
46583D-AF-6	IVANTI SOFTWARE INC TL B		12/31/2021	VARIOUS		112,202	111,865	110,835	0	0	13	0	13	0	110,868	0	1,334	1,334	6	12/01/2027
46583D-AG-4	IVANTI SOFTWARE INC TL B		09/30/2021	SINKING FUND REDEMPTION 100.0000		8,720	8,720	8,523	8,157	0	17	0	17	0	8,720	0	0	0	207	12/01/2027
47714F-AL-8	JETBLUE AIRWAYS CORP TL B		06/30/2021	SINKING FUND REDEMPTION 100.0000		440,166	440,166	426,961	428,751	0	11,415	0	11,415	0	440,166	0	0	0	22,422	06/17/2024
50011J-AB-6	KODIAK BP LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		10,059	10,059	10,035	0	0	9	0	9	0	10,059	0	0	0	212	03/12/2028
50179J-AB-4	LBM ACQUISITION LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		4,258	4,258	4,216	4,154	0	11	0	11	0	4,258	0	0	0	136	12/17/2027
50179U-AJ-2	LBM BORROWER LLC TL C		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,536	08/19/2022
50218K-AG-3	LIFE TIME INC TL B		10/13/2021	SINKING FUND REDEMPTION 100.0000		512,635	512,635	507,508	0	0	2,110	0	2,110	0	512,635	0	0	0	23,103	12/16/2024
50220K-AB-0	LS GROUP (LES SCHWAB TIRE) TL B		12/31/2021	VARIOUS		614,100	614,100	610,424	611,145	0	214	0	214	0	611,359	0	2,741	2,741	5,851	11/02/2027
52201C-AC-5	LEARNING CARE GROUP INC TL B		12/31/2021	VARIOUS		809,609	823,702	737,873	723,652	1,497	9,964	0	11,461	0	754,261	0	55,348	55,348	22,835	03/13/2025
52201C-AF-8	LEARNING CARE GROUP US NO 2 TL B		12/31/2021	VARIOUS		4,527	4,527	4,586	4,474	56	(3)	0	53	0	4,527	0	0	0	251	03/13/2025
52471B-AJ-5	LEGALZOOM.COM INC TL		07/02/2021	SINKING FUND REDEMPTION 100.0000		982,956	982,956	917,286	925,150	368	57,438	0	57,806	0	982,956	0	0	0	23,031	11/21/2024
55280F-AL-5	MA FINANCECO LLC TL B		11/01/2021	SINKING FUND REDEMPTION 100.0000		17,750	17,750	17,306	17,697	0	53	0	53	0	17,750	0	0	0	356	06/05/2025
55336C-AF-9	MI WINDOWS AND DOORS INC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		5,950	5,950	5,920	5,938	0	12	0	12	0	5,950	0	0	0	166	12/18/2027
55357J-AB-7	MSG NATIONAL PROPERTIES TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		4,821	4,821	4,740	3,679	0	21	0	21	0	4,821	0	0	0	151	11/12/2025
55759V-AB-4	MADISON IAQ LLC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		5,639	5,639	5,620	0	0	8	0	8	0	5,639	0	0	0	49	06/21/2028
55910R-AB-9	MAGENTA BUYER (MCAFEE) TL		12/29/2021	VARIOUS		1,056,438	1,062,201	1,051,409	0	0	959	0	959	0	1,052,541	0	3,896	3,896	15,154	07/27/2028
56356X-AE-9	WELBILT INC TL B		01/27/2021	VARIOUS		819,312	857,559	753,356	760,484	0	939	0	939	0	761,423	0	57,889	57,889	1,965	10/23/2025
57169*-BV-8	MARS INC TL DD A2		07/15/2021	SINKING FUND REDEMPTION 100.0000		13,500,000	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	0	0	89,118	09/12/2022
58401D-AC-8	MED PARENTCO (CAPITAL VISION) TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		13,746	13,746	13,213	10,027	10	78	0	88	0	13,746	0	0	0	330	08/31/2026
58503U-AC-7	MOZART BORROWER LP TL B		11/30/2021	VARIOUS		1,367,420	1,369,650	1,362,802	0	0	68	0	68	0	1,362,869	0	4,550	4,550	1,448	10/23/2028
59909T-AC-8	GAINWELL ACQUISITION CORP TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		13,196	13,196	13,005	0	0	35	0	35	0	13,196	0	0	0	244	10/01/2027
60646C-AF-4	MISTER CAR WASH HOLDINGS TL		06/30/2021	VARIOUS		766,876	778,569	766,259	754,810	10,843	1,475	0	12,318	0	767,128	0	(252)	(252)	2,651	05/14/2026
60662W-AM-4	MITCHELL INTERNATIONAL INC TL B		02/04/2021	VARIOUS		974,263	982,863	963,123	963,825	5,020	(5,563)	0	(543)	0	963,281	0	10,982	10,982	4,388	11/29/2024
60662W-AS-1	MITCHELL INTERNATIONAL INC TL B		11/01/2021	VARIOUS		129,007	129,982	129,007	0	0	22	0	22	0	129,029	0	(22)	(22)	685	10/15/2028
63689E-AJ-4	NATIONAL MENTOR (CIVITAS) TL B		03/02/2021	VARIOUS		1,025,795	1,025,795	1,022,068	1,019,382	1,949	4,464	0	6,413	0	1,025,795	0	0	0	8,140	03/09/2026
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TL C		09/01/2021	VARIOUS		72,835	72,913	72,678	46,629	120	168	0	288	0	72,803	0	32	32	1,371	03/02/2028
63939W-AG-8	NAVICURE INC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		5,480	5,480	5,465	5,160	1	12	0	13	0	5,480	0	0	0	144	10/22/2026
64119D-AM-7	NETSMART TECHNOLOGIES INC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		11,102	11,102	11,057	8,897	0	24	0	24	0	11,102	0	0	0	352	10/01/2027
68277F-AE-9	ONEDIGITAL BORROWER LLC TL B		09/30/2021	SINKING FUND REDEMPTION 100.0000		3,294	3,294	3,257	1,575	0	4	0	4	0	3,294	0	0	0	110	11/16/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68621X-AE-3	ORGANON & CO TL B		12/23/2021	SINKING FUND REDEMPTION 100.0000		36,062	36,062	35,881	0	0	90	0	90	0	36,062	0	0	0	516	06/02/2028
69329H-AB-7	PAE HOLDING CORP TL B		06/30/2021	VARIOUS		590,053	590,000	582,642	582,878	0	443	0	443	0	583,321	0	6,732	6,732	15,447	10/19/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO TL		09/30/2021	VARIOUS		482,683	482,080	479,670	479,760	0	(78)	0	(78)	0	479,682	0	3,001	3,001	12,865	11/30/2027
69519U-AF-9	PACKERS HOLDINGS LLC TL		09/30/2021	VARIOUS		327,838	329,463	326,654	327,592	0	419	0	419	0	328,282	0	(445)	(445)	12,381	03/09/2028
70476X-AK-1	PETVET CARE CENTERS LLC TL 1L		12/31/2021	SINKING FUND REDEMPTION 100.0000		8,927	8,927	8,927	0	0	0	0	0	0	8,927	0	0	0	190	02/14/2025
71360H-AB-3	PERATON CORP TL B		12/31/2021	VARIOUS		444,901	444,984	442,759	0	0	604	0	604	0	443,399	0	1,502	1,502	11,905	02/01/2028
71376G-AF-8	PERFORCE SOFTWARE INC TL B		06/30/2021	VARIOUS		741,982	744,234	708,584	708,864	2,685	65	0	2,750	0	711,615	0	30,366	30,366	4,475	07/01/2026
71579U-AF-2	PET ACQUISITION MERGER S TL B1		03/04/2021	VARIOUS		439,852	440,000	418,000	418,555	0	16,077	0	16,077	0	434,633	0	5,219	5,219	2,414	01/26/2023
71677H-AG-0	PETSMART INC TL B		01/01/2021	VARIOUS		0	0	0	0	0	(35)	0	(35)	0	(35)	0	35	35	(228)	03/11/2022
71911K-AC-8	PHOENIX NEWCO INC TL		08/13/2021	VARIOUS		314,606	315,000	313,425	0	0	11	0	11	0	313,436	0	1,170	1,170	1,678	11/15/2028
72941D-AD-4	PLUTO ACQUISITION I INC TL B		06/21/2021	SINKING FUND REDEMPTION 100.0000		355,220	355,220	353,864	353,686	180	1,353	0	1,533	0	355,220	0	0	0	9,276	06/22/2026
72941D-AF-9	PLUTO ACQUISITION I INC TL B		12/31/2021	VARIOUS		115,190	115,330	115,330	0	0	0	0	0	0	115,330	0	(140)	(140)	379	06/22/2026
73937U-AK-4	POWERTEAM SERVICES LLC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		4,312	4,312	4,280	0	0	11	0	11	0	4,312	0	0	0	56	03/06/2025
74028H-AE-5	PRECISION MEDICINE GROUP TL B		09/30/2021	VARIOUS		753,132	754,070	743,933	658,801	0	(114)	0	(114)	0	743,958	0	9,173	9,173	24,092	11/18/2027
74045B-AC-1	PREGIS TOPCO CORP TL B		06/30/2021	VARIOUS		1,015,224	1,013,948	985,225	987,007	706	(1,153)	0	(447)	0	986,559	0	28,664	28,664	7,153	07/31/2026
74045B-AE-7	PREGIS TOPCO LLC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		473	473	477	0	0	0	0	0	0	473	0	0	0	17	07/31/2026
74142K-AB-5	PRETIUM PKG HOLDINGS INC TL		09/30/2021	VARIOUS		478,075	478,075	470,903	471,073	0	7,002	0	7,002	0	478,075	0	0	0	20,457	11/05/2027
74142K-AD-1	PRETIUM PKG HOLDINGS INC TL 2L		10/01/2021	SINKING FUND REDEMPTION 100.0000		293,333	293,333	288,933	289,041	0	4,292	0	4,292	0	293,333	0	0	0	16,501	11/06/2028
74339N-AB-2	PROJECT BOOST PURCHASER TL B		01/20/2021	VARIOUS		370,702	369,778	366,622	365,618	1,148	(143)	0	1,005	0	366,622	0	4,080	4,080	1,101	06/01/2026
74339R-AC-1	PROJECT ACCELERATE (ABC FINC) TL B		07/14/2021	VARIOUS		525,439	534,063	400,547	400,547	0	0	0	0	0	400,547	0	124,891	124,891	21,119	01/02/2025
74339U-AP-5	PROJECT RUBY (MEDIWARE) TL B		03/10/2021	SINKING FUND REDEMPTION 100.0000		1,050,000	1,050,000	1,034,250	1,034,250	0	15,750	0	15,750	0	1,050,000	0	0	0	7,197	02/09/2024
74345H-AB-7	PROOFPOINT INC TL B		06/16/2021	VARIOUS		549,754	550,000	547,250	0	0	21	0	21	0	547,271	0	2,483	2,483	(886)	08/31/2028
74880T-AF-3	QUIRCH FOODS CO TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		6,483	6,483	6,420	2,940	0	20	0	20	0	6,483	0	0	0	158	10/27/2027
75041E-AB-8	RADIOLOGY PARTNERS INC TL		01/01/2021	VARIOUS		0	0	0	0	0	(114)	0	(114)	0	(114)	0	114	114	3,101	07/09/2025
75049E-AK-0	RADNET MANAGEMENT TL B1		04/23/2021	SINKING FUND REDEMPTION 100.0000		253,176	253,176	243,554	244,623	0	8,553	0	8,553	0	253,176	0	0	0	5,132	06/30/2023
75915T-AD-4	REGIONALCARE HOSPITAL (LIFEPOINT) TL		01/01/2021	VARIOUS		0	0	0	0	0	(152)	0	(152)	0	(152)	0	152	152	754	11/16/2025
78397G-AF-8	SCIH SALT HOLDINGS INC TL B		12/31/2021	VARIOUS		180,570	181,000	180,319	179,266	19	384	0	403	0	180,773	0	(203)	(203)	4,464	03/16/2027
78466Y-AN-8	SRS DISTRIBUTION INC TL B		10/29/2021	SINKING FUND REDEMPTION 100.0000		2,486	2,486	2,467	0	0	10	0	10	0	2,486	0	0	0	40	06/02/2028
78571Y-BF-6	SABRE GLBL INC TL B2		07/12/2021	SINKING FUND REDEMPTION 100.0000		526,667	526,667	521,400	521,400	0	5,267	0	5,267	0	526,667	0	0	0	18,076	12/17/2027
81527C-AL-1	SEDGWICK CLAIMS MGMT TL B		02/23/2021	VARIOUS		937,996	943,895	936,122	927,774	10,493	(2,145)	0	8,348	0	936,122	0	1,874	1,874	5,589	12/31/2025
81759A-AB-6	SERVICE LOGIC TL DD		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,892	10/29/2027
81759A-AC-4	SERVICE LOGIC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		6,054	6,054	5,996	5,917	0	24	0	24	0	6,054	0	0	0	244	10/29/2027
82568Q-AN-4	SHUTTERFLY LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		2,950	2,950	2,935	0	0	15	0	15	0	2,950	0	0	0	74	09/25/2026
83304C-AB-8	SNAP ONE HOLDINGS CORP TL B		11/30/2021	MORGAN STANLEY & CO. LLC		84,363	85,000	84,150	0	0	19	0	19	0	84,169	0	194	194	0	12/08/2028
83578B-AN-3	SOPHIA LP TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		15,181	15,181	15,067	15,153	0	28	0	28	0	15,181	0	0	0	427	10/07/2027
83600V-AD-3	SOTERA HEALTH HOLDINGS LLC TL		01/20/2021	SINKING FUND REDEMPTION 100.0000		1,584,733	1,584,733	1,546,563	1,539,822	0	44,911	0	44,911	0	1,584,733	0	0	0	4,842	12/11/2026
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B		10/08/2021	SINKING FUND REDEMPTION 100.0000		95,779	95,779	95,540	0	0	104	0	104	0	95,779	0	0	0	723	06/08/2028
85519W-AC-8	STAR US BIDCO LLC TL B		12/31/2021	SINKING FUND REDEMPTION 100.0000		14,970	14,970	14,770	14,779	149	42	0	191	0	14,970	0	0	0	496	03/17/2027
87251R-AK-9	TGP HOLDINGS III LLC TL		09/23/2021	SINKING FUND REDEMPTION 100.0000		85,627	85,627	85,430	0	0	70	0	70	0	85,627	0	0	0	183	06/29/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87258W-AK-1	TMK HAWK PARENT CORP FIRST OUT TL		09/30/2021	SINKING FUND REDEMPTION 100.0000		6,104	6,104	5,936	5,996	81	26	0	107	0	6,104	0	0	0	342	05/30/2024
87258W-AL-9	TRIMARK USA LLC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		4,121	4,121	2,568	2,568	0	0	0	0	0	2,568	0	1,552	1,552	78	08/28/2024
87320*-AC-4	TWAIN FUNDING I LLC TL DD A-3		11/10/2021	SINKING FUND REDEMPTION 100.0000		25,955	25,955	25,955	25,955	0	0	0	0	0	25,955	0	0	0	1,153	04/11/2025
87320*-AD-2	TWAIN FUNDING I LLC TL DD A-4		11/10/2021	SINKING FUND REDEMPTION 100.0000		54,485	54,485	54,485	54,485	0	0	0	0	0	54,485	0	0	0	1,790	04/11/2025
87320*-AF-7	TWAIN FUNDING I LLC TL DD A-6		11/10/2021	SINKING FUND REDEMPTION 100.0000		10,105	10,105	10,105	10,105	0	0	0	0	0	10,105	0	0	0	179	04/11/2025
87320*-AG-5	TWAIN FUNDING I LLC TL DD A-8		11/10/2021	SINKING FUND REDEMPTION 100.0000		13,311	13,311	13,311	0	0	0	0	0	0	13,311	0	0	0	51	04/11/2025
87583F-AK-4	TANK HOLDING CORP TL B		10/29/2021	SINKING FUND REDEMPTION 100.0000		74,454	74,454	73,895	49,426	0	228	0	228	0	74,454	0	0	0	1,795	03/26/2026
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		10/13/2021	JEFFERIES LLC		135,706	137,250	131,760	0	0	627	0	627	0	132,387	0	3,319	3,319	0	05/01/2024
88023H-AD-2	TEMPO ACQUISITION LLC TL B		06/30/2021	VARIOUS		1,281,281	1,279,166	1,206,099	1,213,343	3,364	930	0	4,294	0	1,217,637	0	63,644	63,644	19,202	11/02/2026
88145L-AE-4	TERRIER MEDIA (COX) TL B		02/02/2021	VARIOUS		283,318	283,318	264,902	266,041	0	402	0	402	0	266,443	0	16,875	16,875	2,019	12/17/2026
88632N-AP-5	TIBCO SOFTWARE INC TL B		11/30/2021	SINKING FUND REDEMPTION 100.0000		5,354	5,354	5,278	5,250	77	27	0	104	0	5,354	0	0	0	112	06/30/2026
89364M-BR-4	TRANSDIGM INC TL F		01/15/2021	VARIOUS		0	0	0	0	0	43	0	43	0	43	0	(43)	(43)	137	12/09/2025
89678Q-AB-2	TRITON WATER HOLDINGS INC TL B		12/31/2021	VARIOUS		929,118	930,275	904,789	0	0	942	0	942	0	905,764	0	23,354	23,354	7,063	03/31/2028
89778P-AG-2	TRUCK HERO INC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		7,797	7,797	7,792	0	0	6	0	6	0	7,797	0	0	0	142	01/31/2028
90010L-AC-6	THOUGHTWORKS INC TL		12/31/2021	VARIOUS		480,422	480,422	478,920	0	0	620	0	620	0	479,988	0	434	434	6,339	03/24/2028
91132U-AG-8	UNITED PF HOLDINGS LLC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		6,822	6,822	4,982	4,966	17	0	0	17	0	4,982	0	1,840	1,840	181	12/30/2026
914908-AX-6	UNIVISION COMMUNICATIONS TL C4		01/01/2021	VARIOUS		0	0	0	0	0	(31)	0	(31)	0	(31)	0	31	31	(83)	03/15/2024
91507E-AF-3	ST GEORGES UNIVERSITY TL B		01/01/2021	VARIOUS		(80)	0	0	0	0	0	0	0	0	0	0	(80)	(80)	160	07/17/2025
96244U-AF-4	WHATABRANDS LLC TL B		08/13/2021	VARIOUS		1,022,298	1,025,774	1,020,645	0	0	84	0	84	0	1,020,729	0	1,569	1,569	726	08/03/2028
98082E-AB-0	WOOF HOLDINGS LLC TL B		04/05/2021	VARIOUS		1,921,785	1,920,000	1,891,200	1,891,200	0	809	0	809	0	1,892,009	0	29,776	29,776	18,205	12/21/2027
BL2756-29-6	AURIS LU (SIVANTOS/WIDEX) TL B2	D	12/31/2021	SINKING FUND REDEMPTION 100.0000		3,864	3,864	3,777	0	0	9	0	9	0	3,864	0	0	0	69	02/27/2026
BL3286-71-5	LSF11 SKYSCRAPER HOLDCO SARL TL B	D	12/30/2021	SINKING FUND REDEMPTION 100.0000		3,491	3,491	3,473	0	0	6	0	6	0	3,491	0	0	0	47	09/29/2027
BL3458-21-5	DELTA TOPCO INC (INFOBLOX) TL B		01/01/2021	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	306	10/07/2027
BL3643-59-2	SUMMER BC HOLDCO B SARL TL B	D	12/31/2021	SINKING FUND REDEMPTION 100.0000		1,688	1,688	1,683	0	0	5	0	5	0	1,688	0	0	0	35	12/04/2026
BL3757-53-3	VENGA FINANCE SARL TL B	D	12/15/2021	GOLDMAN SACHS & CO. LLC		143,601	146,907	142,499	0	0	0	0	0	0	142,499	0	1,102	1,102	0	11/03/2028
BL3759-14-1	BYJUS ALPHA INC TL B		11/05/2021	MORGAN STANLEY & CO. LLC		74,921	74,921	73,797	0	0	0	0	0	0	73,797	0	1,124	1,124	0	11/24/2026
C0102M-AP-0	AIR CANADA TL B	A	12/16/2021	BOFA SECURITIES INC.		180,057	179,833	178,034	0	0	66	0	66	0	178,100	0	1,957	1,957	1,698	08/11/2028
C4127P-AB-7	GROUPE SOLMAX INC TL	A	09/30/2021	SINKING FUND REDEMPTION 100.0000		1,524	1,524	1,512	0	0	1	0	1	0	1,524	0	0	0	19	05/29/2028
C7052B-AH-7	GFL ENVIRONMENTAL INC TL B	A	02/04/2021	VARIOUS		920,871	916,290	890,084	896,931	0	(4,593)	0	(4,593)	0	892,338	0	28,534	28,534	7,033	05/30/2025
C8000C-AG-8	CLARIOS GLOBAL LP TL B	A	03/31/2021	VARIOUS		585,490	585,124	532,463	532,463	0	0	0	0	0	532,463	0	53,027	53,027	2,434	04/30/2026
C8856U-AB-4	TITAN ACQUISITION LTD/CANADA TL B	A	12/31/2021	VARIOUS		926,939	942,154	915,477	912,843	2,992	2,090	0	5,082	0	921,033	0	5,906	5,906	15,867	03/28/2025
G0472C-AB-1	APEX GROUP TREASURY LLC TL		12/31/2021	SINKING FUND REDEMPTION 100.0000		2,500	2,500	2,494	0	0	9	0	9	0	2,500	0	0	0	40	07/27/2028
G3788U-AB-4	GEMS MENASA CAYMAN LTD TL B	D	11/30/2021	SINKING FUND REDEMPTION 100.0000		8,575	8,575	8,490	8,520	10	46	0	56	0	8,575	0	0	0	258	07/31/2026
G4123K-AB-8	GRAB HOLDINGS INC TL B	D	12/31/2021	SINKING FUND REDEMPTION 100.0000		13,140	13,140	12,746	0	0	89	0	89	0	13,140	0	0	0	329	01/29/2026
L5582B-AT-4	ION TRADING FINANCE LTD TL B	D	04/01/2021	SINKING FUND REDEMPTION 100.0000		797,329	797,329	777,617	783,514	0	13,814	0	13,814	0	797,329	0	0	0	10,430	11/21/2024
L5582B-AV-9	ION TRADING FINANCE LTD TL B	D	12/31/2021	SINKING FUND REDEMPTION 100.0000		4,025	4,025	4,017	0	0	10	0	10	0	4,025	0	0	0	85	04/01/2028
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS SA TL B	D	02/09/2021	VARIOUS		504,499	503,296	487,495	489,294	0	4,704	0	4,704	0	493,998	0	10,501	10,501	5,567	06/30/2025

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
L7555Y-AB-2	WEBPROS / PARTICLE INVESTMENTS TL B	D	12/30/2021	SINKING FUND REDEMPTION 100.0000		44,959	44,959	42,261	44,754	0	205	0	205	0	44,959	0	0	0	1,023	02/18/2027
L7602H-AB-2	PAYSAFE PI US BORROWERCO TL B1		06/28/2021	SINKING FUND REDEMPTION 100.0000		752,289	752,289	749,180	749,634	0	2,656	0	2,656	0	752,289	0	0	0	14,089	01/03/2025
LX1794-91-1	NF FUNDING I LLC CLASS A RC		11/05/2021	SINKING FUND REDEMPTION 100.0000		1,809,000	1,809,000	1,809,000	1,809,000	0	0	0	0	0	1,809,000	0	0	0	58,056	03/30/2026
LX1847-66-9	ARMFUNDING 2019 CLASS A RC		12/31/2021	SINKING FUND REDEMPTION 100.0000		7,841,118	7,841,118	7,841,118	1,942,428	0	0	0	0	0	7,841,118	0	0	0	137,077	02/29/2024
N9000D-AD-9	UPC FINANCING PARTNERSHIP TL B2		05/11/2021	VARIOUS		980,000	980,000	970,200	970,297	0	9,703	0	9,703	0	980,000	0	0	0	9,603	01/31/2029
Q2144B-AC-4	SAI GLOBAL (CASMAR HLD) TL B	D	09/07/2021	SINKING FUND REDEMPTION 100.0000		682,691	682,691	512,466	512,466	0	0	0	0	0	512,466	0	170,225	170,225	34,466	12/20/2023
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						89,984,582	90,122,907	87,969,779	72,425,531	108,476	337,366	0	445,842	0	88,478,955	0	1,505,622	1,505,622	1,378,962	XXX
8399997. Total - Bonds - Part 4						2,856,804,095	2,800,504,826	2,827,843,868	2,534,627,430	227,107	(3,883,966)	0	(3,656,859)	(18,931,284)	2,804,455,605	18,608,175	28,132,530	46,740,705	47,406,069	XXX
8399998. Total - Bonds - Part 5						747,506,242	750,792,136	742,668,000		0	146,275	0	146,275	0	742,814,265	(188,016)	4,860,044	4,672,028	2,234,901	XXX
8399999. Total - Bonds						3,604,310,337	3,551,296,962	3,570,511,868	2,534,627,430	227,107	(3,737,691)	0	(3,510,584)	(18,931,284)	3,547,269,870	18,420,159	32,992,574	51,412,733	49,640,970	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
02079K-30-5	ALPHABET INC - CL A		01/06/2021	MORGAN STANLEY & CO. LLC	10,430.000	17,995,717		11,194,092	18,280,035	(7,085,943)	0	0	(7,085,943)	0	11,194,092	0	6,801,625	6,801,625	0	
023135-10-6	AMAZON.COM INC		01/06/2021	MORGAN STANLEY & CO. LLC	9,228.000	29,195,171		19,584,013	30,054,950	(10,470,937)	0	0	(10,470,937)	0	19,584,013	0	9,611,158	9,611,158	0	
037833-10-0	APPLE INC		01/06/2021	MORGAN STANLEY & CO. LLC	89,282.000	11,481,081		4,326,563	11,846,829	(7,520,265)	0	0	(7,520,265)	0	4,326,563	0	7,154,518	7,154,518	0	
17888H-10-3	CIVITAS RESOURCES INC		12/07/2021	VARIOUS	392.408	22,273		4,857	0	0	0	0	0	0	4,857	0	17,416	17,416	0	
25746U-10-9	DOMINION ENERGY INC		01/05/2021	RAYMOND JAMES & ASSOCIATES INC.	203,044.000	14,839,122		16,131,381	15,268,909	862,472	0	0	862,472	0	16,131,381	0	(1,292,259)	(1,292,259)	0	
30283W-30-2	FTS INTERNATIONAL INC-CL A		12/09/2021	VARIOUS	32,573.000	837,090		459,605	625,402	(165,797)	0	0	(165,797)	0	459,605	0	377,485	377,485	0	
478160-10-4	JOHNSON & JOHNSON		08/11/2021	INSTINET	18,864.000	3,279,195		3,070,933	0	0	0	0	0	0	3,070,933	0	208,263	208,263	19,996	
57636Q-10-4	MASTERCARD INC-CLASS A		01/06/2021	MORGAN STANLEY & CO. LLC	87,553.000	30,652,924		15,864,020	31,251,168	(15,387,147)	0	0	(15,387,147)	0	15,864,020	0	14,788,903	14,788,903	0	
594918-10-4	MICROSOFT CORP		01/06/2021	MORGAN STANLEY & CO. LLC	132,660.000	28,392,579		12,101,212	29,506,237	(17,405,025)	0	0	(17,405,025)	0	12,101,212	0	16,291,367	16,291,367	0	
92826C-83-9	VISA INC-CLASS A SHARES		01/06/2021	MORGAN STANLEY & CO. LLC	59,759.000	12,758,127		8,991,105	13,071,086	(4,079,981)	0	0	(4,079,981)	0	8,991,105	0	3,767,022	3,767,022	0	
949746-10-1	WELLS FARGO & CO		07/07/2021	VARIOUS	472,024.000	20,764,138		15,496,690	0	0	0	0	0	0	15,496,690	0	5,267,448	5,267,448	94,405	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		11/11/2021	VARIOUS	341,933.000	45,935,947		46,523,480	52,688,456	(6,164,976)	0	0	(6,164,976)	0	46,523,480	0	(587,533)	(587,533)	328,256	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						216,153,364	XXX	153,747,951	202,593,072	(67,417,599)	0	0	(67,417,599)	0	153,747,951	0	62,405,413	62,405,413	442,657	XXX
F9696G-13-2	HSBC MONETAIRE	B	08/19/2021	HSBC SECURITIES (USA) INC.	604.000	2,146,299		2,423,170	2,254,279	31,222	0	0	31,222	137,668	2,423,170	(238,884)	(37,986)	(276,870)	0	
9499999. Subtotal - Common Stocks - Mutual Funds						2,146,299	XXX	2,423,170	2,254,279	31,222	0	0	31,222	137,668	2,423,170	(238,884)	(37,986)	(276,870)	0	XXX
86172R-10-1	STONE RIDGE ALT LENDING RISK		03/12/2021	DIRECT	90,000.000	5,099,400		4,610,622	4,827,600	(216,978)	0	0	(216,978)	0	4,610,622	0	488,778	488,778	0	
9699999. Subtotal - Closed-End Funds						5,099,400	XXX	4,610,622	4,827,600	(216,978)	0	0	(216,978)	0	4,610,622	0	488,778	488,778	0	XXX
9799997. Total - Common Stocks - Part 4						223,399,063	XXX	160,781,743	209,674,951	(67,603,355)	0	0	(67,603,355)	137,668	160,781,743	(238,884)	62,856,205	62,617,321	442,657	XXX
9799998. Total - Common Stocks - Part 5						12,504,737	XXX	11,197,017		0	0	0	0	0	11,197,017	0	1,307,721	1,307,721	93,877	XXX
9799999. Total - Common Stocks						235,903,800	XXX	171,978,760	209,674,951	(67,603,355)	0	0	(67,603,355)	137,668	171,978,760	(238,884)	64,163,926	63,925,042	536,534	XXX
9899999. Total - Preferred and Common Stocks						235,903,800	XXX	171,978,760	209,674,951	(67,603,355)	0	0	(67,603,355)	137,668	171,978,760	(238,884)	64,163,926	63,925,042	536,534	XXX
9999999 - Totals						3,840,214,137	XXX	3,742,490,628	2,744,302,381	(67,376,248)	(3,737,691)	0	(71,113,939)	(18,793,616)	3,719,248,630	18,181,275	97,156,500	115,337,775	50,177,504	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SS-8	UNITED STATES TREASURY BOND		02/05/2021	J.P. MORGAN SECURITIES LLC	08/23/2021	GOLDMAN SACHS & CO. LLC	25,000	23,183	23,482	23,207	0	25	0	25	0	0	275	275	315	95
912810-SU-3	UNITED STATES TREASURY BOND		02/22/2021	VARIOUS	08/23/2021	GOLDMAN SACHS & CO. LLC	1,485,000	1,408,058	1,385,655	1,408,670	0	612	0	612	0	0	(23,016)	(23,016)	9,528	420
912828-YH-7	UNITED STATES TREASURY NOTE		04/21/2021	J.P. MORGAN SECURITIES LLC	05/10/2021	GOLDMAN SACHS & CO. LLC	408,300	423,245	423,642	423,021	0	(224)	0	(224)	0	0	621	621	686	368
912828-ZR-4	UNITED STATES TREASURY NOTE		05/10/2021	UNKNOWN	10/21/2021	J.P. MORGAN SECURITIES LLC	31,500,000	31,520,971	31,511,021	31,512,059	0	(8,912)	0	(8,912)	0	0	(1,038)	(1,038)	35,179	17,524
91282C-AV-3	UNITED STATES TREASURY NOTE		04/29/2021	VARIOUS	07/21/2021	VARIOUS	32,750,000	30,992,214	31,601,126	31,036,058	0	43,844	0	43,844	0	0	565,068	565,068	194,688	110,668
91282C-BD-2	UNITED STATES TREASURY NOTE		01/20/2021	VARIOUS	08/02/2021	J.P. MORGAN SECURITIES LLC	8,175,000	8,173,828	8,176,214	8,174,049	0	221	0	221	0	0	2,165	2,165	4,460	597
91282C-BL-4	UNITED STATES TREASURY NOTE		03/30/2021	VARIOUS	07/19/2021	VARIOUS	170,030,000	161,802,227	164,011,816	161,894,433	0	92,206	0	92,206	0	0	2,117,383	2,117,383	445,100	185,576
91282C-BQ-3	UNITED STATES TREASURY NOTE		03/04/2021	CITADEL SECURITIES INC	06/09/2021	VARIOUS	39,000,000	38,472,891	38,521,489	38,495,788	0	22,897	0	22,897	0	0	25,701	25,701	45,629	2,649
91282C-BS-9	UNITED STATES TREASURY NOTE		03/30/2021	J.P. MORGAN SECURITIES LLC	05/07/2021	WELLS FARGO SECURITIES LLC	1,000,000	990,588	1,005,740	990,728	0	140	0	140	0	0	15,012	15,012	1,366	0
91282C-BV-2	UNITED STATES TREASURY NOTE		05/03/2021	MERRILL LYNCH	05/10/2021	CITIGROUP GLOBAL MARKETS INC.	1,450,000	1,452,155	1,453,792	1,452,141	0	(14)	0	(14)	0	0	1,652	1,652	386	282
91282C-CB-5	UNITED STATES TREASURY NOTE		06/29/2021	VARIOUS	08/11/2021	VARIOUS	70,062,600	70,584,880	71,800,404	70,581,712	0	(3,169)	0	(3,169)	0	0	1,218,692	1,218,692	186,572	87,584
91282C-CD-1	UNITED STATES TREASURY NOTE		06/04/2021	J.P. MORGAN SECURITIES LLC	11/12/2021	MORGAN STANLEY & CO. LLC	10,000,000	9,995,720	9,958,577	9,996,665	0	945	0	945	0	0	(38,088)	(38,088)	5,738	273
91282C-CE-9	UNITED STATES TREASURY NOTE		06/10/2021	MERRILL LYNCH	06/17/2021	CITIGROUP GLOBAL MARKETS INC.	2,000,000	2,006,957	1,998,668	2,006,939	0	(18)	0	(18)	0	0	(8,271)	(8,271)	1,230	751
91282C-CG-4	UNITED STATES TREASURY NOTE		06/10/2021	RBS SECURITIES INC	11/12/2021	GOLDMAN SACHS & CO. LLC	23,745,000	23,715,359	23,680,598	23,715,445	0	87	0	87	0	0	(34,848)	(34,848)	523	0
91282C-CK-5	UNITED STATES TREASURY NOTE		06/29/2021	VARIOUS	11/12/2021	VARIOUS	71,252,349	71,074,455	71,045,639	71,101,208	0	26,754	0	26,754	0	0	(55,569)	(55,569)	26,839	0
91282C-CN-9	UNITED STATES TREASURY NOTE		07/30/2021	VARIOUS	12/09/2021	VARIOUS	5,499,000	5,492,166	5,457,069	5,493,362	0	1,196	0	1,196	0	0	(36,293)	(36,293)	2,440	37
91282C-CS-8	UNITED STATES TREASURY NOTE		08/31/2021	VARIOUS	12/15/2021	CREDIT AGRICOLE SECURITIES	385,000	383,031	378,638	383,085	0	54	0	54	0	0	(4,448)	(4,448)	1,609	222
91282C-CZ-2	UNITED STATES TREASURY NOTE		10/18/2021	J.P. MORGAN SECURITIES LLC	12/07/2021	GOLDMAN SACHS & CO. LLC	1,613,000	1,590,887	1,584,770	1,591,474	0	587	0	587	0	0	(6,704)	(6,704)	2,675	775
91282C-DF-5	UNITED STATES TREASURY NOTE		11/23/2021	TD SECURITIES (USA) LLC	12/13/2021	DEUTSCHE BANK SECURITIES INC.	20,000,000	19,739,063	19,985,898	19,740,849	0	1,786	0	1,786	0	0	245,049	245,049	33,425	19,751
91282C-DG-3	UNITED STATES TREASURY NOTE		11/04/2021	MERRILL LYNCH	12/07/2021	HSBC SECURITIES (USA) INC.	360,000	360,465	357,778	360,456	0	(8)	0	(8)	0	0	(2,679)	(2,679)	425	56
91282C-DK-4	UNITED STATES TREASURY NOTE		11/30/2021	VARIOUS	12/03/2021	J.P. MORGAN SECURITIES LLC	3,450,000	3,464,650	3,468,727	3,464,611	0	(39)	0	(39)	0	0	4,116	4,116	709	118
91282C-BG-5	US TREASURY N/B		02/04/2021	VARIOUS	11/12/2021	VARIOUS	8,900,000	8,902,322	8,884,809	8,901,440	0	(882)	0	(882)	0	0	(16,631)	(16,631)	8,512	79
91282C-BR-1	US TREASURY N/B		04/07/2021	VARIOUS	11/12/2021	VARIOUS	58,345,000	58,189,589	58,225,203	58,197,909	0	8,321	0	8,321	0	0	27,293	27,293	33,563	9,533
0599999. Subtotal - Bonds - U.S. Governments							561,435,249	550,758,904	554,940,755	550,945,309	0	186,409	0	186,409	0	0	3,995,442	3,995,442	1,041,597	437,358
AQ5846-49-0	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	J.P. MORGAN SECURITIES LLC	05/12/2021	VARIOUS	591,240	671,206	666,454	670,475	0	(731)	0	(731)	0	(5,702)	1,681	(4,021)	491	129
AT4286-88-2	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	GOLDMAN SACHS INTERNATIONAL	03/26/2021	MERRILL LYNCH	306,990	343,092	337,627	342,914	0	(178)	0	(178)	0	(7,980)	2,693	(5,287)	495	444
BJ9482-80-0	BUNDESREPUB. DEUTSCHLAND	B	05/07/2021	VARIOUS	06/15/2021	VARIOUS	2,126,190	2,325,889	2,319,577	2,325,048	0	(841)	0	(841)	0	3,549	(9,019)	(5,470)	0	0
BP9803-66-2	BUNDESREPUB. DEUTSCHLAND	B	11/08/2021	VARIOUS	12/17/2021	VARIOUS	670,830	698,870	682,696	698,730	0	(140)	0	(140)	0	(20,771)	4,736	(16,035)	0	0
EC3022-80-2	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	GOLDMAN SACHS INTERNATIONAL	11/19/2021	MORGAN STANLEY & CO. INTERN.LTD.	34,110	57,435	52,837	55,841	0	(1,595)	0	(1,595)	0	(3,630)	626	(3,004)	1,649	311
EH4697-10-6	BUNDESREPUB. DEUTSCHLAND	B	07/20/2021	NOMURA INTERNATIONAL PLC	11/30/2021	VARIOUS	352,470	716,171	683,711	709,623	0	(6,549)	0	(6,549)	0	(28,736)	2,825	(25,911)	6,595	855
EJ1202-41-9	BUNDESREPUB. DEUTSCHLAND	B	02/26/2021	CREDIT AGRICOLE SECURITIES (USA) INC.	10/18/2021	BNP PARIBAS	295,620	324,116	307,164	319,285	0	(4,831)	0	(4,831)	0	(12,295)	174	(12,121)	6,962	3,628
ZR0979-74-3	BUNDESREPUB. DEUTSCHLAND	B	09/30/2021	MERRILL LYNCH	11/30/2021	SOCIETE GENERALE PARIS	45,480	42,831	45,971	42,850	0	19	0	19	0	(895)	4,017	3,122	0	0
TT3420-30-0	EUROPEAN INVESTMENT BANK 6%	B	05/24/2021	TORONTO DOMINION BANK	07/29/2021	NOMURA INTERNATIONAL PLC	866,048	1,244,481	1,234,261	1,236,475	0	(8,006)	0	(8,006)	0	(17,293)	15,080	(2,213)	34,991	25,520
BR8983-93-3	EUROPEAN UNION	B	11/19/2021	VARIOUS	11/30/2021	UNICREDIT BANK AG	562,815	574,595	577,609	574,577	0	(17)	0	(17)	0	410	2,621	3,031	271	178
BJ7899-48-4	FRANCE (GOVT OF)	B	02/17/2021	VARIOUS	05/07/2021	J.P. MORGAN SECURITIES LLC	1,569,060	1,701,565	1,667,911	1,700,690	0	(876)	0	(876)	0	10,660	(43,439)	(32,779)	0	0
AZ0522-52-6	INTL BK RECON & DEVELOP	B	05/24/2021	CITIGROUP GLOBAL MARKETS INC.	07/29/2021	MARKETAXESS	1,204,348	1,282,098	1,262,446	1,280,945	0	(1,153)	0	(1,153)	0	(17,915)	(584)	(18,499)	6,910	4,954
BG0532-62-5	INTL BK RECON & DEVELOP	B	05/24/2021	BNP PARIBAS	07/29/2021	MARKETAXESS	473,620	497,556	499,130	497,515	0	(41)	0	(41)	0	(6,958)	8,574	1,616	2,998	2,118
69363T-AQ-5	PSP CAPITAL INC		02/24/2021	NATIONAL BANK FINANCIAL	06/24/2021	RBC CAPITAL MARKETS	356,097	359,748	364,111	359,742	0	(6)	0	(6)	0	5,517	(1,147)	4,370	1,828	0
BM3107-73-7	UK TSY 0 1/4% 2031	B	05/13/2021	VARIOUS	09/24/2021	VARIOUS	1,472,282	1,406,614	1,414,214	1,408,776	0	2,163	0	2,163	0	(4,119)	9,557	5,438	1,806	1,051
BH2959-57-6	UK TSY 0 1/8% 2026	B	03/31/2021	VARIOUS	11/17/2021	VARIOUS	7,825,556	7,891,277	7,992,265	7,895,146	0	3,869	0	3,869	0	134,275	(37,156)	97,119	4,097	1,291
BJ8830-26-4	UK TSY 0 1/8% 2028	B	01/29/2021	BNP PARIBAS	02/17/2021	HSBC BANK PLC	2,733,464	2,759,546	2,751,613	2,759,609	0	63	0	63	0	29,996	(37,992)	(7,996)	174	10
BH2956-14-3	UK TSY 0 3/8% 2030	B	10/29/2021	VARIOUS	11/16/2021	VARIOUS	6,305,912	6,039,356	6,078,798	6,041,185	0	1,829	0	1,829	0	(25,538)	63,151	37,613	6,302	4,898
JK0309-16-7	UK TSY 1 1/2% 2026	B	10/29/2021	VARIOUS	11/17/2021	VARIOUS	2,937,763	3,211,259	3,199,100	3,209,128	0	(2,130)	0	(2,130)	0	(7,757)	(2,272)	(10,029)	8,611	5,660

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
AM7816-75-5	UK TSY 1 1/4% 2027	B	03/08/2021	HSBC BANK PLC	06/28/2021	VARIOUS	541,280	579,065	584,826	578,648	0	(417)	0	(417)	0	6,904	(726)	6,178	1,633	897
AR6412-50-6	UK TSY 1 5/8% 2028	B	08/25/2021	RBC EUROPE LIMITED_LONDON	09/08/2021	UBS SECURITIES LLC	460,088	506,533	506,046	506,345	0	(188)	0	(188)	0	294	(593)	(299)	2,910	2,639
EK1093-96-3	UK TSY 2 3/4% 2024	B	01/28/2021	BARCLAYS CAPITAL INC.	04/26/2021	BNP PARIBAS	351,832	393,223	393,001	390,860	0	(2,363)	0	(2,363)	0	5,071	(2,929)	2,142	6,325	3,984
EK7993-07-5	UK TSY 2% 2025	B	09/22/2021	J.P. MORGAN SECURITIES LLC	11/17/2021	MORGAN STANLEY & CO. INTERN.LTD.	426,258	457,134	447,200	456,043	0	(1,091)	0	(1,091)	0	(4,520)	(4,324)	(8,844)	1,713	403
EC4532-73-4	UNITED KINGDOM TREASURY BOND	B	02/25/2021	TORONTO DOMINION BANK	04/26/2021	BNP PARIBAS	487,152	600,418	593,041	596,730	0	(3,688)	0	(3,688)	0	(4,939)	1,250	(3,689)	3,467	(418)
1099999. Subtotal - Bonds - All Other Governments							32,996,505	34,684,078	34,661,609	34,657,180	0	(26,898)	0	(26,898)	0	27,628	(23,196)	4,432	100,228	58,552
3140QL-MK-9	UMBS - POOL CB1261		07/22/2021	J.P. MORGAN SECURITIES LLC	08/23/2021	CITIGROUP GLOBAL MARKETS INC.	3,992	4,079	4,052	4,079	0	0	0	0	0	0	(27)	(27)	5	2
31418D-3G-5	UMBS - POOL MA4398		07/21/2021	BARCLAYS CAPITAL INC.	08/23/2021	INTL FCSTONE FINANCIAL INC	22,926	23,272	23,238	23,271	0	(1)	0	(1)	0	0	(33)	(33)	29	14
31418D-3H-3	UMBS - POOL MA4399		07/22/2021	BNP PARIBAS	08/23/2021	INTL FCSTONE FINANCIAL INC	19,919	20,691	20,675	20,688	0	(3)	0	(3)	0	0	(13)	(13)	32	15
3133KM-G5-8	UMBS - POOL RA5620		07/22/2021	J.P. MORGAN SECURITIES LLC	08/23/2021	CITIGROUP GLOBAL MARKETS INC.	2,995	3,061	3,039	3,061	0	0	0	0	0	0	(21)	(21)	4	2
3132DW-B5-1	UMBS - POOL SD8160		07/21/2021	VARIOUS	08/23/2021	INTL FCSTONE FINANCIAL INC	11,961	12,140	12,124	12,139	0	(1)	0	(1)	0	0	(15)	(15)	15	7
3199999. Subtotal - Bonds - U.S. Special Revenues							61,793	63,243	63,128	63,238	0	(5)	0	(5)	0	0	(109)	(109)	85	40
817826-AC-4	7-ELEVEN INC		01/27/2021	SMBC NIKKO SECURITIES AMERICA INC.	06/04/2021	NOMURA SECURITIES INTERNATIONAL INC.	275,000	274,346	270,218	274,387	0	42	0	42	0	0	(4,170)	(4,170)	856	0
024747-AG-2	ABC SUPPLY CO INC		08/09/2021	CITIGROUP GLOBAL MARKETS INC.	12/16/2021	CITIGROUP GLOBAL MARKETS INC.	65,000	64,756	64,350	64,768	0	12	0	12	0	0	(418)	(418)	1,518	616
00810G-AC-8	AETHON UN/AETHIN UN FIN		01/26/2021	ROYAL BANK OF CANADA	01/26/2021	ROYAL BANK OF CANADA	39,000	39,000	39,683	39,000	0	0	0	0	0	0	683	683	0	0
008911-BK-4	AIR CANADA	A	07/27/2021	CITIGROUP GLOBAL MARKETS INC.	07/27/2021	CITIGROUP GLOBAL MARKETS INC.	80,000	80,000	80,500	80,000	0	0	0	0	0	0	500	500	0	0
LW0609-51-8	AIRBUS FINANCE BV	B	01/08/2021	UNICREDIT BANK AG	04/19/2021	BARCLAYS CAPITAL INC.	250,140	280,585	275,295	279,957	0	(628)	0	(628)	0	(4,147)	(514)	(4,661)	2,177	1,572
BH4727-36-9	AIRBUS SE	B	01/08/2021	HSBC BANK PLC	04/23/2021	MERRILL LYNCH	227,400	275,149	268,590	273,890	0	(1,260)	0	(1,260)	0	(2,712)	(2,587)	(5,299)	5,016	3,749
01741R-AL-6	ALLEGHENY TECHNOLOGIES		09/09/2021	BOFA SECURITIES INC.	09/10/2021	BOFA SECURITIES INC.	36,000	36,000	36,495	36,000	0	0	0	0	0	0	495	495	0	0
01741R-AM-4	ALLEGHENY TECHNOLOGIES		09/09/2021	BOFA SECURITIES INC.	09/10/2021	BOFA SECURITIES INC.	36,000	36,000	36,585	36,000	0	0	0	0	0	0	585	585	0	0
00165K-AL-0	ALM LOAN FUNDING 16-18A A2R		06/18/2021	MORGAN STANLEY & CO. LLC	08/12/2021	SECURITY CALLED AT	1,750,000	1,751,400	1,750,000	1,751,369	0	(31)	0	(31)	0	0	(1,369)	(1,369)	10,529	6,062
02665W-DC-2	AMERICAN HONDA FINANCE		03/11/2021	MORGAN STANLEY & CO. LLC	06/04/2021	DEUTSCHE BANK SECURITIES INC.	170,000	174,952	174,767	174,327	0	(625)	0	(625)	0	0	440	440	1,433	629
02665W-DW-8	AMERICAN HONDA FINANCE		03/22/2021	J.P. MORGAN SECURITIES LLC	08/30/2021	JANE STREET FINANCIAL LIMITED	1,430,000	1,427,583	1,472,714	1,427,724	0	141	0	141	0	0	44,990	44,990	12,473	0
03027X-BL-3	AMERICAN TOWER CORP		03/24/2021	MORGAN STANLEY & CO. LLC	06/07/2021	JANE STREET FINANCIAL LIMITED	2,500,000	2,497,950	2,526,825	2,498,029	0	79	0	79	0	0	28,796	28,796	7,778	0
BP5739-70-4	AMERICAN TOWER CORP		05/18/2021	MERRILL LYNCH	10/07/2021	CREDIT SUISSE SECURITIES (USA) LLC	568,500	610,629	580,471	610,652	0	22	0	22	0	(33,475)	3,294	(30,181)	1,980	0
031921-AB-5	AMWINS GROUP INC		07/14/2021	GOLDMAN SACHS & CO. LLC	08/03/2021	BOFA SECURITIES INC.	151,000	151,000	154,020	151,000	0	0	0	0	0	0	3,020	3,020	327	0
03674X-AQ-9	ANTERO RESOURCES CORP		01/11/2021	J.P. MORGAN SECURITIES LLC	01/22/2021	VARIOUS	221,000	221,000	225,973	221,000	0	0	0	0	0	0	4,973	4,973	0	0
03674X-AS-5	ANTERO RESOURCES CORP		05/17/2021	J.P. MORGAN SECURITIES LLC	05/17/2021	J.P. MORGAN SECURITIES LLC	37,000	37,000	37,139	37,000	0	0	0	0	0	0	139	139	0	0
03690A-AH-9	ANTERO RESOURCES MIDSTRE		05/24/2021	J.P. MORGAN SECURITIES LLC	05/24/2021	J.P. MORGAN SECURITIES LLC	36,000	36,000	36,135	36,000	0	0	0	0	0	0	135	135	0	0
037411-BJ-3	APACHE CORP		01/05/2021	VARIOUS	08/16/2021	SECURITY CALLED AT	144,000	152,235	155,520	151,556	0	(679)	0	(679)	0	0	(7,556)	(7,556)	18,521	2,730
001877-AA-7	API GROUP DE INC		06/15/2021	CITIGROUP GLOBAL MARKETS INC.	06/15/2021	CITIGROUP GLOBAL MARKETS INC.	35,000	35,000	35,175	35,000	0	0	0	0	0	0	175	175	0	0
04016N-AB-9	ARES CLO LTD 17-44A A2		04/22/2021	CREDIT SUISSE SECURITIES (USA) LLC	04/29/2021	SECURITY CALLED AT	1,100,000	1,100,770	1,100,000	1,100,770	0	0	0	0	0	0	(770)	(770)	656	516
00206R-ML-3	AT&T INC		03/19/2021	CITIGROUP GLOBAL MARKETS INC.	09/29/2021	VARIOUS	9,310,000	9,294,452	9,424,244	9,295,649	0	1,196	0	1,196	0	0	128,595	128,595	63,242	0
047649-AA-6	ATKORE INC		05/18/2021	J.P. MORGAN SECURITIES LLC	05/18/2021	J.P. MORGAN SECURITIES LLC	35,000	35,000	35,175	35,000	0	0	0	0	0	0	175	175	0	0
053015-AG-8	AUTOMATIC DATA PROCESSNG		05/11/2021	MERRILL LYNCH	06/04/2021	MILLENNIUM ADVISORS LLC	110,000	109,668	110,781	109,671	0	3	0	3	0	0	1,110	1,110	125	0
053773-BF-3	AVIS BUDGET CAR/FINANCE		02/17/2021	MORGAN STANLEY & CO. LLC	02/17/2021	MORGAN STANLEY & CO. LLC	38,000	38,000	38,143	38,000	0	0	0	0	0	0	143	143	0	0
071734-AN-7	BAUSCH HEALTH COS INC	A	05/24/2021	GOLDMAN SACHS & CO. LLC	05/24/2021	GOLDMAN SACHS & CO. LLC	36,000	36,000	36,360	36,000	0	0	0	0	0	0	360	360	0	0
05545M-AC-6	BBA US HOLDINGS INC		02/11/2021	VARIOUS	04/21/2021	TENDER OFFER	89,000	90,780	90,113	90,681	0	(99)	0	(99)	0	0	(568)	(568)	2,729	1,632

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09626R-AW-5	BLUEMOUNTAIN CLO LTD 12-2A AR2		01/26/2021	BNP PARIBAS	12/07/2021	VARIOUS	1,000,000	1,000,650	1,000,000	1,000,359	0	(291)	0	(291)	0	0	(359)	(359)	11,086	2,441
09659W-2P-8	BNP PARIBAS	D	04/12/2021	BNP PARIBAS	06/04/2021	J.P. MORGAN SECURITIES LLC	525,000	525,000	531,725	525,000	0	0	0	0	0	0	6,725	6,725	2,052	0
097793-AE-3	BONANZA CREEK ENERGY INC		10/05/2021	BOFA SECURITIES INC.	10/05/2021	BOFA SECURITIES INC.	34,000	34,000	34,085	34,000	0	0	0	0	0	0	85	85	0	0
10373Q-BH-2	BP CAP MARKETS AMERICA		03/11/2021	MORGAN STANLEY & CO. LLC	06/04/2021	SUSQUEHANNA	735,000	772,867	769,200	768,458	0	(4,409)	0	(4,409)	0	0	741	741	14,511	9,534
ZS4387-93-3	BP CAPITAL MARKETS PLC	B	02/17/2021	VARIOUS	09/21/2021	CREDIT AGRICOLE SECURITIES (USA) INC.	602,610	685,582	655,541	682,881	0	(2,701)	0	(2,701)	0	(19,612)	(7,728)	(27,340)	10,830	6,036
05583J-AK-8	BPCE SA	D	10/12/2021	MORGAN STANLEY & CO. LLC	11/01/2021	SMBC NIKKO SECURITIES AMERICA INC.	2,430,000	2,430,000	2,417,486	2,430,000	0	0	0	0	0	0	(12,515)	(12,515)	1,933	0
11135R-AA-3	BROADSTREET PARTNERS INC		04/14/2021	ROYAL BANK OF CANADA	04/14/2021	ROYAL BANK OF CANADA	75,000	75,000	75,563	75,000	0	0	0	0	0	0	563	563	0	0
66981Q-AA-4	BRUNDAGE-BONE CONCRETE		01/21/2021	CREDIT SUISSE SECURITIES (USA) LLC	01/21/2021	CREDIT SUISSE SECURITIES (USA) LLC	42,000	42,000	42,420	42,000	0	0	0	0	0	0	420	420	0	0
12008R-AP-2	BUILDERS FIRSTSOURCE INC		07/21/2021	BOFA SECURITIES INC.	08/13/2021	VARIOUS	705,000	705,000	716,823	705,000	0	0	0	0	0	0	11,823	11,823	1,106	0
12434C-AA-2	BX TRUST 21-SDMF A		09/17/2021	MORGAN STANLEY & CO. LLC	12/14/2021	BARCLAYS CAPITAL INC.	5,220,000	5,204,268	5,159,644	5,206,062	0	1,794	0	1,794	0	0	(46,418)	(46,418)	7,766	0
05608W-AA-2	BX TRUST 21-SOAR A		06/11/2021	CITIGROUP GLOBAL MARKETS INC.	12/14/2021	J.P. MORGAN SECURITIES LLC	7,140,000	7,140,000	7,099,838	7,140,000	0	0	0	0	0	0	(40,163)	(40,163)	25,742	0
18064P-AA-7	CALRIV SCI HLD CORP		06/10/2021	CITIGROUP GLOBAL MARKETS INC.	09/23/2021	BARCLAYS CAPITAL INC.	343,000	343,000	343,858	343,000	0	0	0	0	0	0	858	858	3,434	0
13596Z-3Y-9	CANADIAN IMPERIAL BANK		02/25/2021	TD SECURITIES (USA) LLC	06/25/2021	RBC CAPITAL MARKETS	395,664	429,168	439,269	426,667	0	(2,501)	0	(2,501)	0	10,795	1,807	12,602	8,087	3,408
143658-BQ-4	CARNIVAL CORP	D	07/21/2021	CITIGROUP GLOBAL MARKETS INC.	07/21/2021	CITIGROUP GLOBAL MARKETS INC.	74,000	74,000	74,185	74,000	0	0	0	0	0	0	185	185	0	0
197361-AG-3	CENT CLO LP 18-28A A2		02/10/2021	UNKNOWN	05/07/2021	MBS PAYDOWN	1,000,000	1,001,250	1,000,000	1,000,000	0	(1,250)	0	(1,250)	0	0	0	0	4,993	227
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	MIZUHO SECURITIES USA LLC	06/04/2021	US BANCORP	80,000	79,814	80,389	79,816	0	3	0	3	0	0	573	573	81	0
12527G-AD-5	CF INDUSTRIES INC		07/13/2021	VARIOUS	11/19/2021	VARIOUS	648,000	736,570	792,060	735,421	0	(1,149)	0	(1,149)	0	0	56,639	56,639	24,761	9,541
12527G-AF-0	CF INDUSTRIES INC		03/10/2021	BARCLAYS CAPITAL INC.	08/02/2021	VARIOUS	155,000	182,125	192,473	181,470	0	(655)	0	(655)	0	0	11,002	11,002	7,060	3,925
808513-BN-4	CHARLES SCHWAB CORP		03/16/2021	CREDIT SUISSE SECURITIES (USA) LLC	06/04/2021	GOLDMAN SACHS & CO. LLC	360,000	359,820	362,938	359,833	0	13	0	13	0	0	3,104	3,104	600	0
165167-DF-1	CHESAPEAKE ESCROW ISSUER		02/02/2021	GOLDMAN SACHS & CO. LLC	02/02/2021	GOLDMAN SACHS & CO. LLC	10,000	10,000	10,250	10,000	0	0	0	0	0	0	250	250	0	0
165167-DG-9	CHESAPEAKE ESCROW ISSUER		02/02/2021	GOLDMAN SACHS & CO. LLC	02/02/2021	GOLDMAN SACHS & CO. LLC	4,000	4,000	4,110	4,000	0	0	0	0	0	0	110	110	2	0
Z08202-32-2	CHORUS LTD	B	01/08/2021	HSBC BANK PLC	11/04/2021	JANE STREET FINANCIAL LIMITED	227,400	254,748	237,208	253,305	0	(1,443)	0	(1,443)	0	(13,766)	(2,331)	(16,097)	1,872	223
12543D-BJ-8	CHS/COMMUNITY HEALTH SYS		01/19/2021	CREDIT SUISSE SECURITIES (USA) LLC	01/19/2021	CREDIT SUISSE SECURITIES (USA) LLC	39,000	39,000	39,293	39,000	0	0	0	0	0	0	293	293	0	0
12543D-BK-5	CHS/COMMUNITY HEALTH SYS		01/26/2021	CITIGROUP GLOBAL MARKETS INC.	01/26/2021	CITIGROUP GLOBAL MARKETS INC.	39,000	39,000	39,098	39,000	0	0	0	0	0	0	98	98	0	0
125523-CM-0	CIGNA CORP		03/01/2021	CITIGROUP GLOBAL MARKETS INC.	08/30/2021	VARIOUS	2,140,000	2,137,518	2,194,767	2,137,630	0	113	0	113	0	0	57,137	57,137	23,950	0
17302X-AM-8	CITGO PETROLEUM CORP		02/03/2021	BARCLAYS CAPITAL INC.	12/09/2021	JEFFERIES LLC	322,000	322,000	326,701	322,000	0	0	0	0	0	0	4,701	4,701	5,816	0
19424K-AA-1	COLLEGE AVE STUDENT LOANS 21-A A1		02/09/2021	BARCLAYS CAPITAL INC.	12/06/2021	VARIOUS	780,000	780,000	781,586	780,000	0	0	0	0	0	0	1,586	1,586	7,060	0
20030N-DJ-7	COMCAST CORP		02/25/2021	JANE STREET FINANCIAL LIMITED	06/04/2021	MILLENNIUM ADVISORS LLC	220,000	237,640	238,392	236,474	0	(1,165)	0	(1,165)	0	0	1,918	1,918	4,679	2,842
201723-AP-8	COMMERCIAL METALS CO		01/19/2021	CITADEL SECURITIES INC	01/19/2021	CITIGROUP GLOBAL MARKETS INC.	39,000	39,000	39,195	39,000	0	0	0	0	0	0	195	195	0	0
226373-AR-9	CRESTWOOD MID PARTNER LP		01/06/2021	ROYAL BANK OF CANADA	01/06/2021	ROYAL BANK OF CANADA	39,000	39,000	39,293	39,000	0	0	0	0	0	0	293	293	0	0
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		01/12/2021	J.P. MORGAN SECURITIES LLC	01/13/2021	J.P. MORGAN SECURITIES LLC	197,000	197,000	198,478	197,000	0	0	0	0	0	0	1,478	1,478	0	0
228701-AG-3	CROWNROCK LP/CROWNROCK F		04/13/2021	CREDIT SUISSE SECURITIES (USA) LLC	04/13/2021	CREDIT SUISSE SECURITIES (USA) LLC	38,000	38,000	38,475	38,000	0	0	0	0	0	0	475	475	0	0
BN3334-34-7	DIGITAL INTREPID HOLDING	B	01/05/2021	DEUTSCHE BANK SECURITIES INC.	12/21/2021	JANE STREET FINANCIAL LIMITED	386,580	416,104	367,667	416,279	0	175	0	175	0	(34,289)	(14,322)	(48,611)	2,326	0
25830J-AA-9	DORNOCH DEBT MERGER SUB		09/23/2021	DEUTSCHE BANK SECURITIES INC.	09/23/2021	DEUTSCHE BANK SECURITIES INC.	37,000	37,000	37,231	37,000	0	0	0	0	0	0	231	231	0	0
23345M-AA-5	DT MIDSTREAM INC		05/25/2021	BARCLAYS CAPITAL INC.	07/21/2021	VARIOUS	850,000	850,000	868,819	850,000	0	0	0	0	0	0	18,819	18,819	3,977	0
23345M-AB-3	DT MIDSTREAM INC		05/25/2021	BARCLAYS CAPITAL INC.	05/25/2021	BARCLAYS CAPITAL INC.	101,000	101,000	101,758	101,000	0	0	0	0	0	0	758	758	0	0
29089Q-AC-9	EMERGENT BIOSOLUTIONS		03/01/2021	VARIOUS	09/17/2021	VARIOUS	352,000	358,663	346,878	357,876	0	(787)	0	(787)	0	0	(10,998)	(10,998)	9,609	1,873
29365D-AB-5	ENTERCOM MEDIA CORP		03/11/2021	CITIGROUP GLOBAL MARKETS INC.	03/11/2021	CITIGROUP GLOBAL MARKETS INC.	38,000	38,000	38,285	38,000	0	0	0	0	0	0	285	285	0	0
26885B-AL-4	EQM MIDSTREAM PARTNERS L		01/04/2021	BARCLAYS CAPITAL INC.	01/04/2021	BARCLAYS CAPITAL INC.	60,000	60,000	60,900	60,000	0	0	0	0	0	0	900	900	0	0
26884L-AM-1	EQT CORP		05/10/2021	BOFA SECURITIES INC.	05/10/2021	BOFA SECURITIES INC.	74,000	74,000	74,185	74,000	0	0	0	0	0	0	185	185	0	0
26884L-AN-9	EQT CORP		05/10/2021	BOFA SECURITIES INC.	05/10/2021	BOFA SECURITIES INC.	74,000	74,000	74,278	74,000	0	0	0	0	0	0	278	278	0	0
29444U-BQ-8	EQUINIX INC		05/03/2021	MERRILL LYNCH	06/04/2021	GOLDMAN SACHS & CO. LLC	115,000	114,834	115,722	114,836	0	2	0	2	0	0	886	886	97	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29444U-BS-4	EQUINIX INC		05/03/2021	MERRILL LYNCH	09/29/2021	SUSQUEHANNA	1,875,000	1,865,963	1,888,463	1,866,257	0	294	0	294	0	0	22,206	22,206	17,318	0
BK2028-23-5	EXXON MOBIL CORPORATION		02/17/2021	RBC EUROPE LIMITED_LONDON	07/19/2021	CREDIT AGRICOLE SECURITIES (USA) INC.	113,700	121,680	119,147	121,656	0	(24)	0	(24)	0	(2,405)	(103)	(2,508)	1,794	1,105
346232-AF-8	FORESTAR GROUP INC		04/07/2021	CITIGROUP GLOBAL MARKETS INC.	04/07/2021	CITIGROUP GLOBAL MARKETS INC.	38,000	38,000	38,238	38,000	0	0	0	0	0	0	238	238	0	0
34960P-AD-3	FORTRESS TRANS & INFRAST		04/07/2021	BARCLAYS CAPITAL INC.	04/07/2021	BARCLAYS CAPITAL INC.	38,000	38,000	38,855	38,000	0	0	0	0	0	0	855	855	0	0
350392-AA-4	FOUNDATION BUILDING M		02/03/2021	CREDIT SUISSE SECURITIES (USA) LLC	02/03/2021	CREDIT SUISSE SECURITIES (USA) LLC	132,000	132,000	133,650	132,000	0	0	0	0	0	0	1,650	1,650	0	0
337120-AA-7	FRST STU BID/FRST TRANS		07/13/2021	MORGAN STANLEY & CO. LLC	08/19/2021	VARIOUS	425,000	425,000	422,268	425,000	0	0	0	0	0	0	(2,733)	(2,733)	1,032	0
364760-AP-3	GAP INC/THE		09/13/2021	CITIGROUP GLOBAL MARKETS INC.	09/13/2021	CITIGROUP GLOBAL MARKETS INC.	70,000	70,000	70,350	70,000	0	0	0	0	0	0	350	350	0	0
364760-AQ-1	GAP INC/THE		09/13/2021	CITIGROUP GLOBAL MARKETS INC.	09/13/2021	CITIGROUP GLOBAL MARKETS INC.	70,000	70,000	70,438	70,000	0	0	0	0	0	0	438	438	0	0
36168Q-AN-4	GFL ENVIRONMENTAL INC	A	06/01/2021	BARCLAYS CAPITAL INC.	06/01/2021	BARCLAYS CAPITAL INC.	41,000	41,000	41,256	41,000	0	0	0	0	0	0	256	256	0	0
382550-BL-4	GOODYEAR TIRE & RUBBER		05/13/2021	J.P. MORGAN SECURITIES LLC	05/13/2021	J.P. MORGAN SECURITIES LLC	37,000	37,000	37,278	37,000	0	0	0	0	0	0	278	278	0	0
382550-BP-5	GOODYEAR TIRE & RUBBER		05/13/2021	J.P. MORGAN SECURITIES LLC	05/13/2021	J.P. MORGAN SECURITIES LLC	37,000	37,000	37,231	37,000	0	0	0	0	0	0	231	231	0	0
404030-AJ-7	H&E EQUIPMENT SERVICES		06/17/2021	VARIOUS	09/17/2021	J.P. MORGAN SECURITIES LLC	751,000	737,377	758,510	737,801	0	425	0	425	0	0	20,709	20,709	15,281	7,449
404119-CA-5	HCA INC		02/01/2021	J.P. MORGAN SECURITIES LLC	09/17/2021	J.P. MORGAN SECURITIES LLC	205,000	213,456	220,119	212,940	0	(516)	0	(516)	0	0	7,179	7,179	7,574	3,029
40390F-AA-8	HCRX INVESTMENTS HOLDCO		07/15/2021	CREDIT SUISSE SECURITIES (USA) LLC	07/16/2021	CREDIT SUISSE SECURITIES (USA) LLC	118,000	118,000	120,360	118,000	0	0	0	0	0	0	2,360	2,360	0	0
43118D-AA-8	HIGHTOWER HOLDING LLC		04/16/2021	GOLDMAN SACHS & CO. LLC	04/16/2021	GOLDMAN SACHS & CO. LLC	76,000	76,000	78,090	76,000	0	0	0	0	0	0	2,090	2,090	0	0
431318-AU-8	HILCORP ENERGY I/HILCORP		01/07/2021	BOFA SECURITIES INC.	04/19/2021	VARIOUS	383,000	383,000	393,955	383,000	0	0	0	0	0	0	10,955	10,955	5,417	0
431318-AV-6	HILCORP ENERGY I/HILCORP		01/07/2021	BOFA SECURITIES INC.	04/19/2021	VARIOUS	383,000	383,000	394,849	383,000	0	0	0	0	0	0	11,849	11,849	3,984	0
431475-AD-4	HILL-ROM HOLDINGS INC		02/08/2021	CITIZENS FINANCIAL SERVICES INC	10/21/2021	JEFFERIES LLC	150,000	156,563	156,000	155,127	0	(1,435)	0	(1,435)	0	0	873	873	7,292	2,643
432833-AN-1	HILTON DOMESTIC OPERATIN		01/19/2021	BOFA SECURITIES INC.	01/19/2021	BOFA SECURITIES INC.	117,000	117,000	117,293	117,000	0	0	0	0	0	0	293	293	0	0
43284M-AA-6	HILTON GRAND VAC BOR ESC		05/20/2021	DEUTSCHE BANK SECURITIES INC.	05/20/2021	DEUTSCHE BANK SECURITIES INC.	35,000	35,000	35,263	35,000	0	0	0	0	0	0	263	263	0	0
43734L-AA-4	HOME POINT CAPITAL INC		01/13/2021	J.P. MORGAN SECURITIES LLC	02/03/2021	VARIOUS	362,000	362,000	366,135	362,000	0	0	0	0	0	0	4,135	4,135	747	0
JK1081-87-2	HONEYWELL INTERNATIONAL		01/08/2021	GOLDMAN SACHS INTERNATIONAL	04/26/2021	VARIOUS	1,148,370	1,437,384	1,393,936	1,429,188	0	(8,196)	0	(8,196)	0	(16,889)	(18,364)	(35,253)	32,315	24,655
442722-AA-2	HOWARD MIDSTREAM ENERGY		12/09/2021	ROYAL BANK OF CANADA	12/09/2021	ROYAL BANK OF CANADA	30,000	30,000	30,150	30,000	0	0	0	0	0	0	150	150	0	0
443628-AJ-1	HUDBAY MINERALS INC	A	02/22/2021	BARCLAYS CAPITAL INC.	02/24/2021	BARCLAYS CAPITAL INC.	420,000	420,000	428,925	420,000	0	0	0	0	0	0	8,925	8,925	0	0
451102-CC-9	ICAHN ENTERPRISES/FIN		01/04/2021	JEFFERIES LLC	01/04/2021	JEFFERIES LLC	40,000	40,000	40,100	40,000	0	0	0	0	0	0	100	100	0	0
45674G-AA-2	INEOS QUATTRO FINANCE 2	D	01/21/2021	CITIGROUP GLOBAL MARKETS INC.	01/21/2021	CITIGROUP GLOBAL MARKETS INC.	40,000	40,000	40,350	40,000	0	0	0	0	0	0	350	350	0	0
458140-BW-9	INTEL CORP		08/10/2021	J.P. MORGAN SECURITIES LLC	09/29/2021	US BANCORP	460,000	458,473	463,381	458,477	0	4	0	4	0	0	4,904	4,904	1,871	0
460690-BT-6	INTERPUBLIC GROUP COS		02/23/2021	CITIGROUP GLOBAL MARKETS INC.	08/23/2021	MORGAN STANLEY & CO. LLC	5,000	4,992	5,106	4,992	0	0	0	0	0	0	114	114	60	0
47077W-AA-6	JANE STREET GRP/JSG FIN		11/02/2021	J.P. MORGAN SECURITIES LLC	11/02/2021	J.P. MORGAN SECURITIES LLC	32,000	32,000	32,320	32,000	0	0	0	0	0	0	320	320	0	0
46647P-BL-9	JPMORGAN CHASE & CO		03/10/2021	J.P. MORGAN SECURITIES LLC	06/04/2021	J.P. MORGAN SECURITIES LLC	1,066,000	1,070,690	1,085,263	1,070,594	0	(96)	0	(96)	0	0	14,669	14,669	16,878	10,455
46647P-CH-7	JPMORGAN CHASE & CO		05/24/2021	J.P. MORGAN SECURITIES LLC	06/04/2021	MERRILL LYNCH	340,000	340,000	340,700	340,000	0	0	0	0	0	0	700	700	54	0
46647P-CJ-3	JPMORGAN CHASE & CO		05/24/2021	J.P. MORGAN SECURITIES LLC	06/04/2021	GOLDMAN SACHS & CO. LLC	505,000	505,000	507,651	505,000	0	0	0	0	0	0	2,651	2,651	203	0
48124B-AG-0	JPMORGAN CHASE & CO		03/03/2021	BMO NESBITT BURNS	06/25/2021	RBC CAPITAL MARKETS	253,225	252,341	259,572	252,367	0	26	0	26	0	7,453	(248)	7,205	1,569	0
BP1531-60-0	JPMORGAN CHASE & CO		04/19/2021	J.P. MORGAN SECURITIES LLC	05/11/2021	UBS SECURITIES LLC	1,326,136	1,370,628	1,383,893	1,370,628	0	0	0	0	0	15,288	(2,023)	13,265	1,079	0
JK9071-13-1	JPMORGAN CHASE & CO		01/08/2021	UBS SECURITIES LLC	06/24/2021	MERRILL LYNCH	113,700	133,350	127,962	132,466	0	(884)	0	(884)	0	(3,101)	(1,403)	(4,504)	1,187	377
ZQ3268-37-7	JPMORGAN CHASE & CO		06/24/2021	MERRILL LYNCH	12/02/2021	DEUTSCHE BANK SECURITIES INC.	454,800	488,444	466,451	487,991	0	(453)	0	(453)	0	(25,806)	4,267	(21,539)	5,278	3,231
49271V-AG-5	KEURIG DR PEPPER INC		03/17/2021	J.P. MORGAN SECURITIES LLC	03/19/2021	SECURITY CALLED AT	108,000	115,882	116,422	115,882	0	0	0	0	0	0	(7,882)	(7,882)	9,773	1,387
501797-AQ-7	L BRANDS INC		04/07/2021	J.P. MORGAN SECURITIES LLC	09/23/2021	BARCLAYS CAPITAL INC.	55,000	63,113	63,800	62,522	0	(590)	0	(590)	0	0	1,278	1,278	2,577	859
512807-AN-8	LAM RESEARCH CORP		03/11/2021	MORGAN STANLEY & CO. LLC	06/04/2021	MILLENNIUM ADVISORS LLC	485,000	533,810	536,551	530,861	0	(2,949)	0	(2,949)	0	0	5,690	5,690	4,249	0
516806-AF-3	LAREDO PETROLEUM INC		02/12/2021	VARIOUS	10/15/2021	VARIOUS	295,000	269,626	310,294	272,019	0	2,392	0	2,392	0	0	38,275	38,275	15,261	1,707

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
521088-AA-2	LD HOLDINGS GROUP LLC		07/23/2021	VARIOUS	12/07/2021	CREDIT SUISSE SECURITIES (USA) LLC	195,000	201,715	190,613	201,017	0	(698)	0	(698)	0	0	(10,405)	(10,405)	7,675	2,910
52473N-AA-6	LEGENDS HOSPITALITY HOLD		01/14/2021	GOLDMAN SACHS & CO. LLC	01/14/2021	VARIOUS	40,000	40,000	40,600	40,000	0	0	0	0	0	0	600	600	0	0
52736R-BJ-0	LEVI STRAUSS & CO		02/02/2021	BOFA SECURITIES INC.	02/02/2021	BOFA SECURITIES INC.	119,000	119,000	119,446	119,000	0	0	0	0	0	0	446	446	0	0
53190F-AA-3	LIFE TIME INC		01/14/2021	DEUTSCHE BANK SECURITIES INC.	02/12/2021	VARIOUS	857,000	857,000	876,784	857,000	0	0	0	0	0	0	19,784	19,784	1,904	0
536797-AG-8	LITHIA MOTORS INC		05/19/2021	J.P. MORGAN SECURITIES LLC	07/21/2021	J.P. MORGAN SECURITIES LLC	564,000	564,000	592,905	564,000	0	0	0	0	0	0	28,905	28,905	3,400	0
50221D-AA-7	LSF11 A5 HOLDCO LLC		09/30/2021	ROYAL BANK OF CANADA	09/30/2021	ROYAL BANK OF CANADA	32,000	32,000	32,160	32,000	0	0	0	0	0	0	160	160	0	0
50220M-AA-8	LSF9 ATL HLDG/VICTRA FIN		05/06/2021	TRUIST SECURITIES INC.	05/06/2021	TRUIST SECURITIES INC.	38,000	39,140	39,473	39,140	0	0	0	0	0	0	333	333	671	671
ZP9016-61-6	LVMH MOET HENNESSY VUITT	B	01/08/2021	JANE STREET FINANCIAL LIMITED	02/17/2021	BARCLAYS CAPITAL INC.	227,400	252,131	245,212	252,049	0	(82)	0	(82)	0	(3,713)	(3,124)	(6,837)	929	841
55820T-AC-2	MADISON PARK FUNDING LTD 17-23A B		03/01/2021	ROBERT W. BAIRD & CO. INCORPORATED	06/15/2021	SECURITY CALLED AT	1,000,000	1,000,650	1,000,000	1,000,649	0	(1)	0	(1)	0	0	(649)	(649)	7,343	1,860
56085R-AA-8	MAJORDRIVE HOLDINGS IV L		05/12/2021	BOFA SECURITIES INC.	05/12/2021	BOFA SECURITIES INC.	41,000	41,000	41,103	41,000	0	0	0	0	0	0	103	103	0	0
575385-AE-9	MASONITE INTERNATIONAL C	A	07/09/2021	BOFA SECURITIES INC.	07/09/2021	BOFA SECURITIES INC.	38,000	38,000	38,190	38,000	0	0	0	0	0	0	190	190	0	0
552704-AF-5	MEG ENERGY CORP	A	01/19/2021	ROYAL BANK OF CANADA	01/19/2021	ROYAL BANK OF CANADA	89,000	89,000	89,556	89,000	0	0	0	0	0	0	556	556	0	0
588056-BB-6	MERCER INTL INC		01/14/2021	CREDIT SUISSE SECURITIES (USA) LLC	01/14/2021	CREDIT SUISSE SECURITIES (USA) LLC	40,000	40,000	40,400	40,000	0	0	0	0	0	0	400	400	0	0
60783X-AA-2	MODIVCARE ESCROW ISSUER		08/10/2021	DEUTSCHE BANK SECURITIES INC.	08/10/2021	DEUTSCHE BANK SECURITIES INC.	19,000	19,000	19,238	19,000	0	0	0	0	0	0	238	238	0	0
60855R-AL-4	MOLINA HEALTHCARE INC		11/01/2021	TRUIST SECURITIES INC.	11/01/2021	TRUIST SECURITIES INC.	95,000	95,000	95,119	95,000	0	0	0	0	0	0	119	119	0	0
61772B-AB-9	MORGAN STANLEY		04/19/2021	MORGAN STANLEY & CO. LLC	11/12/2021	GOLDMAN SACHS & CO. LLC	1,010,000	1,010,000	1,006,170	1,010,000	0	0	0	0	0	0	(3,830)	(3,830)	6,740	0
62481W-AA-5	MP CLO VIII LTD 15-2A AR		05/10/2021	BNP PARIBAS	06/10/2021	SECURITY CALLED AT	4,834,029	4,834,029	4,834,029	4,834,029	0	0	0	0	0	0	0	0	6,317	2,057
626738-AF-5	MURPHY OIL USA INC		01/21/2021	ROYAL BANK OF CANADA	01/26/2021	ROYAL BANK OF CANADA	234,000	234,000	235,170	234,000	0	0	0	0	0	0	1,170	1,170	0	0
Z04565-94-1	NATIONAL GRID PLC	B	01/08/2021	JANE STREET FINANCIAL LIMITED	02/26/2021	RBC EUROPE LIMITED_LONDON	113,700	126,417	121,023	126,350	0	(67)	0	(67)	0	(1,479)	(3,848)	(5,327)	302	215
62888H-AA-7	NCL FINANCE LTD	D	03/01/2021	J.P. MORGAN SECURITIES LLC	03/01/2021	J.P. MORGAN SECURITIES LLC	77,000	77,000	77,385	77,000	0	0	0	0	0	0	385	385	0	0
62886E-BA-5	NCR CORP		03/22/2021	BOFA SECURITIES INC.	03/22/2021	BOFA SECURITIES INC.	76,000	76,000	76,475	76,000	0	0	0	0	0	0	475	475	0	0
64035D-AA-4	NELNET STUDENT LOAN TRUST 21-A A1		05/13/2021	MERRILL LYNCH	11/17/2021	VARIOUS	700,000	699,319	701,075	699,400	0	81	0	81	0	0	1,675	1,675	3,021	0
64034Q-AA-6	NELNET STUDENT LOAN TRUST 21-BA AFL		06/25/2021	MERRILL LYNCH	10/20/2021	VARIOUS	7,940,000	7,940,000	7,949,471	7,940,000	0	0	0	0	0	0	9,471	9,471	21,334	0
64035G-AA-7	NELNET STUDENT LOAN TRUST 21-CA AFL		08/12/2021	GOLDMAN SACHS & CO. LLC	10/20/2021	VARIOUS	250,000	250,000	250,151	250,000	0	0	0	0	0	0	151	151	368	0
64083Y-AA-9	NESCO HOLDINGS II INC		03/17/2021	BOFA SECURITIES INC.	03/17/2021	BOFA SECURITIES INC.	75,000	75,000	76,406	75,000	0	0	0	0	0	0	1,406	1,406	0	0
651587-AG-2	NEWMARKET CORP		03/04/2021	MERRILL LYNCH	10/29/2021	MORGAN STANLEY & CO. LLC	3,255,000	3,214,736	3,222,157	3,216,925	0	2,190	0	2,190	0	0	5,232	5,232	54,684	0
65249B-AA-7	NEWS CORP		04/08/2021	BOFA SECURITIES INC.	04/08/2021	BOFA SECURITIES INC.	76,000	76,000	76,950	76,000	0	0	0	0	0	0	950	950	0	0
629377-CR-1	NRG ENERGY INC		02/05/2021	VARIOUS	09/09/2021	DEUTSCHE BANK SECURITIES INC.	133,000	139,858	134,995	139,373	0	(484)	0	(484)	0	0	(4,378)	(4,378)	3,763	887
62954W-AC-9	NTT FINANCE CORP	D	02/24/2021	MORGAN STANLEY & CO. LLC	06/04/2021	GOLDMAN SACHS & CO. LLC	395,000	395,000	394,305	395,000	0	0	0	0	0	0	(695)	(695)	1,211	0
62954W-AE-5	NTT FINANCE CORP	D	02/24/2021	MORGAN STANLEY & CO. LLC	08/30/2021	VARIOUS	2,475,000	2,475,000	2,535,459	2,475,000	0	0	0	0	0	0	60,459	60,459	23,144	0
67091G-AC-7	OCI NV	D	01/15/2021	VARIOUS	09/17/2021	GOLDMAN SACHS & CO. LLC	608,000	633,084	626,240	625,273	0	(7,811)	0	(7,811)	0	0	967	967	28,285	6,439
68622T-AA-9	ORGANON FINANCE 1 LLC		04/08/2021	MORGAN STANLEY & CO. LLC	04/14/2021	MORGAN STANLEY & CO. LLC	322,000	322,000	326,465	322,000	0	0	0	0	0	0	4,465	4,465	0	0
68622T-AB-7	ORGANON FINANCE 1 LLC		04/08/2021	MORGAN STANLEY & CO. LLC	04/13/2021	MORGAN STANLEY & CO. LLC	183,000	183,000	187,346	183,000	0	0	0	0	0	0	4,346	4,346	0	0
694308-HY-6	PACIFIC GAS & ELECTRIC		03/09/2021	VARIOUS	08/23/2021	VARIOUS	480,000	454,500	453,325	454,763	0	263	0	263	0	0	(1,439)	(1,439)	13,869	5,128
70082L-AA-5	PARK RIVER HOLDINGS INC		01/19/2021	DEUTSCHE BANK SECURITIES INC.	01/19/2021	DEUTSCHE BANK SECURITIES INC.	78,000	78,000	78,390	78,000	0	0	0	0	0	0	390	390	0	0
703343-AD-5	PATRICK INDUSTRIES INC		04/13/2021	UNKNOWN	04/13/2021	WELLS FARGO SECURITIES LLC	75,000	75,000	75,281	75,000	0	0	0	0	0	0	281	281	0	0
707569-AV-1	PENN NATIONAL GA		06/24/2021	J.P. MORGAN SECURITIES LLC	06/24/2021	J.P. MORGAN SECURITIES LLC	80,000	80,000	80,200	80,000	0	0	0	0	0	0	200	200	0	0
70932M-AB-3	PENNYMAC FIN SVCS INC		02/08/2021	CREDIT SUISSE SECURITIES (USA) LLC	02/09/2021	CREDIT SUISSE SECURITIES (USA) LLC	245,000	245,000	245,919	245,000	0	0	0	0	0	0	919	919	0	0
70959W-AK-9	PENSKE AUTOMOTIVE GROUP		05/25/2021	BOFA SECURITIES INC.	05/25/2021	BOFA SECURITIES INC.	37,000	37,000	37,185	37,000	0	0	0	0	0	0	185	185	0	0
71677K-AA-6	PETSMART INC/PETSMART FI		01/29/2021	BARCLAYS CAPITAL INC.	02/11/2021	CITIGROUP GLOBAL MARKETS INC.	320,000	320,000	327,600	320,000	0	0	0	0	0	0	7,600	7,600	169	0
71677K-AB-4	PETSMART INC/PETSMART FI		01/29/2021	BARCLAYS CAPITAL INC.	02/01/2021	BARCLAYS CAPITAL INC.	224,000	224,000	236,880	224,000	0	0	0	0	0	0	12,880	12,880	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69335P-DZ-5	PFS FINANCING CORP 21-A A		02/08/2021	J.P. MORGAN SECURITIES LLC	09/21/2021	CITIGROUP GLOBAL MARKETS INC.	4,570,000	4,569,722	4,570,000	4,569,775	0	52	0	52	0	0	225	225	19,558	0
69344B-AA-3	PGT ESCROW ISSUER INC		01/11/2021	SUNTRUST CAPITAL MARKETS	01/11/2021	SUNTRUST CAPITAL MARKETS	20,000	21,100	21,200	21,100	0	0	0	0	0	0	100	100	656	656
72815L-AA-5	PLAYTIKA HOLDING CORP		03/05/2021	BOFA SECURITIES INC.	03/05/2021	BOFA SECURITIES INC.	45,000	45,000	45,675	45,000	0	0	0	0	0	0	675	675	0	0
74759B-AF-0	QTS LP/FINANCE		05/11/2021	VARIOUS	06/15/2021	VARIOUS	695,000	699,775	738,109	699,675	0	(99)	0	(99)	0	0	38,433	38,433	13,726	8,750
75281A-BJ-7	RANGE RESOURCES CORP		01/05/2021	BOFA SECURITIES INC.	01/05/2021	BOFA SECURITIES INC.	81,000	81,000	82,418	81,000	0	0	0	0	0	0	1,418	1,418	0	0
76117W-AC-3	RESOLUTE FOREST PRODUCTS		01/19/2021	BOFA SECURITIES INC.	01/19/2021	BOFA SECURITIES INC.	45,000	45,000	45,225	45,000	0	0	0	0	0	0	225	225	0	0
749571-AG-0	RHP HOTEL PPTY/RHP FINAN		02/09/2021	J.P. MORGAN SECURITIES LLC	02/09/2021	J.P. MORGAN SECURITIES LLC	58,000	58,000	58,363	58,000	0	0	0	0	0	0	363	363	0	0
775631-AD-6	ROLLER BEARING CO OF AME		09/23/2021	GOLDMAN SACHS & CO. LLC	09/23/2021	GOLDMAN SACHS & CO. LLC	37,000	37,000	37,648	37,000	0	0	0	0	0	0	648	648	0	0
780153-BG-6	ROYAL CARIBBEAN CRUISES	D	03/24/2021	BOFA SECURITIES INC.	03/24/2021	BOFA SECURITIES INC.	74,000	74,000	74,370	74,000	0	0	0	0	0	0	370	370	0	0
ZR5005-80-9	SCHLUMBERGER FINANCE BV	B	01/08/2021	DEUTSCHE BANK SECURITIES INC.	02/17/2021	CREDIT AGRICOLE SECURITIES (USA) INC.	227,400	251,688	241,473	251,617	0	(72)	0	(72)	0	(3,707)	(6,437)	(10,144)	419	298
78433B-AA-6	SCIH SALT HOLDINGS INC		04/16/2021	BOFA SECURITIES INC.	04/16/2021	BOFA SECURITIES INC.	42,000	42,000	42,210	42,000	0	0	0	0	0	0	210	210	0	0
810186-AV-8	SCOTTS MIRACLE-GRO CO		08/10/2021	UNKNOWN	08/10/2021	WELLS FARGO SECURITIES LLC	56,000	56,000	56,280	56,000	0	0	0	0	0	0	280	280	0	0
81180W-BE-0	SEAGATE HDD CAYMAN	D	01/25/2021	VARIOUS	02/24/2021	VARIOUS	785,000	769,650	768,518	769,765	0	115	0	115	0	0	(1,247)	(1,247)	5,740	3,318
81725W-AK-9	SENSATA TECHNOLOGIES BV	D	03/15/2021	GOLDMAN SACHS & CO. LLC	03/15/2021	GOLDMAN SACHS & CO. LLC	38,000	38,000	38,190	38,000	0	0	0	0	0	0	190	190	0	0
81728U-AB-0	SENSATA TECHNOLOGIES INC		02/26/2021	VARIOUS	11/09/2021	GOLDMAN SACHS & CO. LLC	56,000	56,350	56,280	56,320	0	(30)	0	(30)	0	0	(40)	(40)	1,558	99
817565-CG-7	SERVICE CORP INTL		05/10/2021	J.P. MORGAN SECURITIES LLC	05/10/2021	J.P. MORGAN SECURITIES LLC	37,000	37,000	37,093	37,000	0	0	0	0	0	0	93	93	0	0
Z04666-84-3	SHELL INTERNATIONAL FIN	B	01/08/2021	DEUTSCHE BANK SECURITIES INC.	05/06/2021	GOLDMAN SACHS INTERNATIONAL	113,700	126,936	114,976	126,860	0	(77)	0	(77)	0	(1,589)	(10,295)	(11,884)	529	190
82620K-AZ-6	SIEMENS FINANCIERINGSMAT	D	03/02/2021	J.P. MORGAN SECURITIES LLC	06/04/2021	GOLDMAN SACHS & CO. LLC	250,000	249,745	250,645	249,757	0	12	0	12	0	0	888	888	725	0
AX3085-39-3	SIEMENS FINANCIERINGSMAT	B	01/08/2021	JANE STREET FINANCIAL LIMITED	05/06/2021	BNP PARIBAS	56,850	76,837	69,950	76,564	0	(273)	0	(273)	0	(959)	(5,655)	(6,614)	1,262	932
BG0129-95-0	SIEMENS FINANCIERINGSMAT	B	04/26/2021	GOLDMAN SACHS INTERNATIONAL	09/22/2021	JEFFERIES INTERNATIONAL LIMITED_LONDON	2,571,080	2,666,083	2,613,518	2,663,415	0	(2,667)	0	(2,667)	0	(53,081)	3,184	(49,897)	15,316	4,848
83001A-AB-8	SIX FLAGS ENTERTAINMENT		04/06/2021	BOFA SECURITIES INC.	09/23/2021	BARCLAYS CAPITAL INC.	94,000	95,175	95,175	94,764	0	(412)	0	(412)	0	0	412	412	3,017	866
78448Y-AB-7	SMB PRIVATE EDUCATION LOAN TRU 21-A A2A1		02/03/2021	CREDIT SUISSE SECURITIES (USA) LLC	11/16/2021	GOLDMAN SACHS & CO. LLC	1,090,000	1,079,425	1,091,703	1,081,141	0	1,716	0	1,716	0	0	10,562	10,562	7,067	0
83208A-AC-7	SMB PRIVATE EDUCATION LOAN TRU 21-C A1		05/25/2021	CREDIT SUISSE SECURITIES (USA) LLC	11/16/2021	VARIOUS	4,210,000	4,210,000	4,210,874	4,210,000	0	0	0	0	0	0	874	874	8,572	0
83208A-AD-5	SMB PRIVATE EDUCATION LOAN TRU 21-C A2		05/25/2021	CREDIT SUISSE SECURITIES (USA) LLC	11/17/2021	RBC CAPITAL MARKETS	350,000	350,000	350,109	350,000	0	0	0	0	0	0	109	109	1,524	0
83419M-AA-0	SOLARIS MIDSTREAM HOLDIN		03/24/2021	J.P. MORGAN SECURITIES LLC	03/24/2021	J.P. MORGAN SECURITIES LLC	37,000	37,000	37,555	37,000	0	0	0	0	0	0	555	555	0	0
84762L-AX-3	SPECTRUM BRANDS INC		02/19/2021	ROYAL BANK OF CANADA	02/19/2021	ROYAL BANK OF CANADA	77,000	77,000	77,096	77,000	0	0	0	0	0	0	96	96	0	0
86389Q-AG-7	STUDIO CITY FINANCE LTD	D	01/05/2021	DEUTSCHE BANK SECURITIES INC.	01/05/2021	DEUTSCHE BANK SECURITIES INC.	27,000	27,000	27,203	27,000	0	0	0	0	0	0	203	203	0	0
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR	A	03/01/2021	ROYAL BANK OF CANADA	03/01/2021	ROYAL BANK OF CANADA	45,000	45,000	45,338	45,000	0	0	0	0	0	0	338	338	0	0
784860-AH-4	SVB FINANCIAL GROUP		05/06/2021	MERRILL LYNCH	08/30/2021	SUSQUEHANNA	1,055,000	1,053,766	1,079,297	1,053,815	0	50	0	50	0	0	25,481	25,481	6,647	0
87105N-AC-4	SWITCH LTD		06/01/2021	J.P. MORGAN SECURITIES LLC	06/01/2021	J.P. MORGAN SECURITIES LLC	37,000	37,000	37,093	37,000	0	0	0	0	0	0	93	93	0	0
BK2909-22-8	TAKEDA PHARMACEUTICAL	B	01/08/2021	MERRILL LYNCH	11/04/2021	BNP PARIBAS	113,700	132,393	120,668	131,670	0	(723)	0	(723)	0	(7,156)	(3,847)	(11,003)	2,160	861
87612B-BT-8	TARGA RESOURCES PARTNERS		01/19/2021	BOFA SECURITIES INC.	01/19/2021	BOFA SECURITIES INC.	117,000	117,000	117,585	117,000	0	0	0	0	0	0	585	585	0	0
883556-CL-4	THERMO FISHER SCIENTIFIC		08/09/2021	CITIGROUP GLOBAL MARKETS INC.	08/23/2021	CITIGROUP GLOBAL MARKETS INC.	5,000	4,941	4,990	4,941	0	0	0	0	0	0	49	49	0	0
885160-AA-9	THOR INDUSTRIES		10/05/2021	J.P. MORGAN SECURITIES LLC	10/05/2021	J.P. MORGAN SECURITIES LLC	34,000	34,000	34,128	34,000	0	0	0	0	0	0	128	128	0	0
87264A-BR-5	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECURITIES INC.	01/11/2021	DEUTSCHE BANK SECURITIES INC.	39,000	39,000	39,000	39,000	0	0	0	0	0	0	0	0	0	0
87264A-BS-3	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECURITIES INC.	01/11/2021	DEUTSCHE BANK SECURITIES INC.	39,000	39,000	39,000	39,000	0	0	0	0	0	0	0	0	0	0
87264A-BT-1	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECURITIES INC.	01/11/2021	DEUTSCHE BANK SECURITIES INC.	39,000	39,000	39,049	39,000	0	0	0	0	0	0	49	49	0	0
87264A-CM-5	T-MOBILE USA INC		08/10/2021	DEUTSCHE BANK SECURITIES INC.	08/23/2021	MERRILL LYNCH	5,000	4,995	5,071	4,995	0	0	0	0	0	0	76	76	5	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87261Q-AC-7	TMS INTERNATIONAL CORP		04/06/2021	CREDIT SUISSE SECURITIES (USA) LLC	04/06/2021	CREDIT SUISSE SECURITIES (USA) LLC	37,000	37,000	37,463	37,000	0	0	0	0	0	0	463	463	0	0
89055F-AC-7	TOPBUILD CORP		09/28/2021	BOFA SECURITIES INC.	09/28/2021	BOFA SECURITIES INC.	33,000	33,000	33,165	33,000	0	0	0	0	0	0	165	165	0	0
892329-BM-4	TOYOTA CREDIT CANADA INC		02/26/2021	RBC CAPITAL MARKETS	06/25/2021	MERRILL LYNCH	197,832	192,358	200,069	192,599	0	241	0	241	0	6,988	482	7,470	828	44
893647-BP-1	TRANSDIGM INC		01/14/2021	GOLDMAN SACHS & CO. LLC	01/14/2021	GOLDMAN SACHS & CO. LLC	79,000	79,000	79,198	79,000	0	0	0	0	0	0	198	198	0	0
89641J-AC-0	TRINITAS CLO LTD 18-9A B1		05/18/2021	DEUTSCHE BANK SECURITIES INC.	07/20/2021	MBS PAYDOWN	3,000,000	3,003,030	3,000,000	3,000,000	0	(3,030)	0	(3,030)	0	0	0	0	16,215	5,346
89680E-AA-7	TRITON WATER HOLDINGS IN		03/17/2021	MORGAN STANLEY & CO. LLC	04/23/2021	VARIOUS	310,000	310,000	314,549	310,000	0	0	0	0	0	0	4,549	4,549	6,550	0
87305R-AK-5	TTM TECHNOLOGIES INC		02/24/2021	J.P. MORGAN SECURITIES LLC	02/24/2021	J.P. MORGAN SECURITIES LLC	76,000	76,000	76,285	76,000	0	0	0	0	0	0	285	285	0	0
902674-YB-0	UBS AG LONDON	D	02/02/2021	UBS SECURITIES LLC	06/04/2021	MARKETAXESS	590,000	589,546	587,970	589,595	0	50	0	50	0	0	(1,625)	(1,625)	878	0
AR1040-97-1	UNILEVER NV	B	01/08/2021	MARKETAXESS	02/17/2021	UBS SECURITIES LLC	113,700	143,767	138,919	143,584	0	(184)	0	(184)	0	(2,115)	(2,550)	(4,665)	2,009	1,817
907818-FW-3	UNION PACIFIC CORP		09/07/2021	BARCLAYS CAPITAL INC.	11/12/2021	CREDIT SUISSE SECURITIES (USA) LLC	535,000	534,893	545,363	534,893	0	0	0	0	0	0	10,470	10,470	2,893	0
912909-AU-2	UNITED STATES STEEL CORP		02/08/2021	CREDIT SUISSE SECURITIES (USA) LLC	02/08/2021	CREDIT SUISSE SECURITIES (USA) LLC	19,000	19,000	19,095	19,000	0	0	0	0	0	0	95	95	0	0
914906-AV-4	UNIVISION COMMUNICATIONS		05/07/2021	J.P. MORGAN SECURITIES LLC	05/07/2021	J.P. MORGAN SECURITIES LLC	74,000	74,000	74,370	74,000	0	0	0	0	0	0	370	370	0	0
91705J-AC-9	URBAN ONE INC		01/08/2021	BOFA SECURITIES INC.	01/08/2021	BOFA SECURITIES INC.	134,000	134,000	139,695	134,000	0	0	0	0	0	0	5,695	5,695	0	0
90367U-AA-9	US ACUTE CARE SOLUTIONS		02/25/2021	BARCLAYS CAPITAL INC.	02/25/2021	BARCLAYS CAPITAL INC.	38,000	38,000	38,475	38,000	0	0	0	0	0	0	475	475	0	0
90290M-AD-3	US FOODS INC		01/25/2021	CITIGROUP GLOBAL MARKETS INC.	01/25/2021	CITIGROUP GLOBAL MARKETS INC.	39,000	39,000	39,293	39,000	0	0	0	0	0	0	293	293	0	0
AX9941-86-2	VERIZON COMMUNICATIONS		01/08/2021	GOLDMAN SACHS INTERNATIONAL	02/26/2021	CITIGROUP GLOBAL MARKETS INC.	227,400	266,675	255,251	266,345	0	(330)	0	(330)	0	(3,117)	(7,977)	(11,094)	2,713	2,335
927375-AB-1	VINE OIL & GAS LP / FIN		02/18/2021	VARIOUS	03/30/2021	VARIOUS	750,000	664,125	784,288	669,828	0	5,703	0	5,703	0	0	114,460	114,460	31,211	19,283
92840V-AH-5	VISTRA OPERATIONS CO LLC		05/05/2021	J.P. MORGAN SECURITIES LLC	05/05/2021	J.P. MORGAN SECURITIES LLC	38,000	38,000	38,190	38,000	0	0	0	0	0	0	190	190	0	0
928563-AK-1	VMWARE INC		07/20/2021	J.P. MORGAN SECURITIES LLC	11/01/2021	JANE STREET FINANCIAL LIMITED	1,005,000	999,784	976,800	999,962	0	178	0	178	0	0	(23,162)	(23,162)	4,573	0
B02955-73-1	VOLKSWAGEN FIN S	B	06/28/2021	LLOYDS BANK CORPORATE MARKETS PLC	09/08/2021	CITIGROUP GLOBAL MARKETS INC.	2,029,800	2,070,622	2,062,717	2,071,045	0	424	0	424	0	(16,708)	8,379	(8,329)	4,266	0
ZR7965-92-7	VONOVIA FINANCE BV	B	09/13/2021	ABN AMRO BANK N.V. (DUBLIN BRANCH)	09/23/2021	CITIGROUP GLOBAL MARKETS INC.	227,400	246,118	242,068	246,102	0	(15)	0	(15)	0	(1,917)	(2,118)	(4,035)	3,704	3,607
93710W-AA-3	WASH MULTIFAM ACQ INC		04/08/2021	BARCLAYS CAPITAL INC.	04/22/2021	VARIOUS	691,000	691,000	711,341	691,000	0	0	0	0	0	0	20,341	20,341	360	0
QJ2205-66-5	WELLS FARGO & COMPANY		01/08/2021	BANCO SANTANDER S.A.	03/24/2021	UBS SECURITIES LLC	113,700	133,928	128,464	133,485	0	(442)	0	(442)	0	(4,425)	(597)	(5,022)	2,155	1,741
96351C-AA-4	WHITE CAP PARENT LLC		01/28/2021	DEUTSCHE BANK SECURITIES INC.	01/28/2021	DEUTSCHE BANK SECURITIES INC.	39,000	38,791	39,195	38,791	0	0	0	0	0	0	404	404	0	0
98372M-AC-9	XHR LP		05/20/2021	J.P. MORGAN SECURITIES LLC	05/20/2021	J.P. MORGAN SECURITIES LLC	35,000	35,000	35,350	35,000	0	0	0	0	0	0	350	350	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							114,542,915	115,639,445	116,123,411	115,604,936	0	(34,502)	0	(34,502)	0	(215,644)	714,167	498,523	817,548	190,452
00488P-AL-9	ACRISURE LLC TL B		01/29/2021	J.P. MORGAN SECURITIES LLC	02/23/2021	VARIOUS	155,155	153,604	154,476	153,604	0	0	0	0	0	0	873	873	534	0
00687M-AC-5	ADIENT US LLC TL B		04/01/2021	BOFA SECURITIES INC.	04/14/2021	VARIOUS	355,067	354,180	355,067	354,194	0	15	0	15	0	0	873	873	164	0
00130M-AJ-3	AHP HEALTH PARTNERS INC TL B		08/05/2021	BOFA SECURITIES INC.	12/31/2021	VARIOUS	455,941	453,661	455,835	453,744	0	83	0	83	0	0	2,091	2,091	5,305	0
23301Y-AH-6	AI AQUA MERGER SUB INC TL B		03/29/2021	MORGAN STANLEY & CO. LLC	07/30/2021	VARIOUS	101,353	101,227	101,353	101,275	0	48	0	48	0	0	78	78	1,170	0
BL3742-09-7	ALI GROUP NORTH AMERICA CORP TL B		10/13/2021	GOLDMAN SACHS & CO. LLC	11/22/2021	GOLDMAN SACHS & CO. LLC	525,000	519,750	521,063	519,750	0	0	0	0	0	0	1,313	1,313	0	0
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B		02/10/2021	UBS SECURITIES LLC	12/31/2021	VARIOUS	1,165,000	1,165,000	1,166,167	1,165,000	0	0	0	0	0	0	1,167	1,167	17,027	0
01881U-AJ-4	ALLIANT HOLDINGS TL B3		09/01/2021	VARIOUS	12/07/2021	SINKING FUND REDEMPTION	616,611	614,314	616,611	616,611	0	2,297	0	2,297	0	0	0	0	7,606	0
BL3676-11-3	ALL-STAR BIDCO AB TL B1	D	07/21/2021	MORGAN STANLEY & CO. LLC	10/01/2021	VARIOUS	585,616	582,688	584,625	582,760	0	72	0	72	0	0	1,866	1,866	2,875	0
18913E-AB-3	ALPHABET HOLDING CO INC TL		01/04/2021	CREDIT SUISSE SECURITIES (USA) LLC	04/29/2021	VARIOUS	1,147,500	1,140,328	1,142,130	1,140,785	0	457	0	457	0	0	1,345	1,345	11,751	0
BL3669-30-8	AP CORE HOLDINGS II (VERIZON) TL B2		07/21/2021	ROYAL BANK OF CANADA	10/28/2021	VARIOUS	337,963	332,894	339,230	332,899	0	6	0	6	0	0	6,331	6,331	2,255	0
03827F-AX-9	APPLIED SYSTEMS INC TL B		03/01/2021	NOMURA SECURITIES INTERNATIONAL INC.	04/19/2021	VARIOUS	340,000	340,000	338,769	340,000	0	0	0	0	0	0	(1,231)	(1,231)	(8,867)	0
03836B-AB-5	AOGEN ASCENSUS INC TL		05/20/2021	J.P. MORGAN SECURITIES LLC	09/22/2021	VARIOUS	136,495	135,812	136,495	135,817	0	5	0	5	0	0	678	678	(573)	0
03952H-AB-0	ARCHES BUYER (ANCESTRY) TL		01/21/2021	CREDIT SUISSE SECURITIES (USA) LLC	02/25/2021	SINKING FUND REDEMPTION	101,026	101,910	101,026	101,026	0	(884)	0	(884)	0	0	0	0	1,426	0
04649V-AY-6	ASURION LLC TL B9		01/29/2021	BOFA SECURITIES INC.	02/23/2021	VARIOUS	890,000	881,100	887,775	881,180	0	80	0	80	0	0	6,595	6,595	1,251	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05846T-AC-7	BALI FINCO INC TL		10/22/2021	NOMURA SECURITIES INTERNATIONAL INC.	11/30/2021	BOFA SECURITIES INC.	346,961	340,022	343,492	340,022	0	0	0	0	0	0	3,470	3,470	0	0
08511L-AU-2	BERLIN PACKAGING LLC TL B		03/05/2021	MORGAN STANLEY & CO. LLC	05/03/2021	VARIOUS	941,414	936,706	934,151	936,817	0	110	0	110	0	0	(2,666)	(2,666)	4,326	0
08888U-AD-5	BIG ASS FANS LLC TL		01/29/2021	CREDIT SUISSE SECURITIES (USA) LLC	07/26/2021	SINKING FUND REDEMPTION	56,012	55,872	56,012	56,012	0	140	0	140	0	0	0	0	1,503	0
09071F-AK-7	BIOSCRIP (HC GROUP) TL B		01/19/2021	BOFA SECURITIES INC.	10/27/2021	VARIOUS	790,000	788,025	790,000	789,896	0	1,871	0	1,871	0	0	104	104	23,579	0
12657Q-AB-9	BLACKSTONE CQP HOLDCO LP TL B		05/27/2021	MORGAN STANLEY & CO. LLC	06/08/2021	VARIOUS	875,721	871,343	872,438	871,351	0	8	0	8	0	0	1,086	1,086	0	0
BL3709-18-7	BOXER PARENT CO INC (BMC SOFTWARE) TL 2L		09/22/2021	GOLDMAN SACHS & CO. LLC	11/19/2021	VARIOUS	665,000	661,675	674,533	661,879	0	204	0	204	0	0	12,654	12,654	6,428	0
11283H-AB-3	BROOKFIELD RETAIL (GGP) TL B		05/10/2021	VARIOUS	10/01/2021	VARIOUS	145,641	139,542	143,440	139,907	0	365	0	365	0	0	3,533	3,533	654	0
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		12/03/2021	VARIOUS	12/31/2021	VARIOUS	231,357	228,415	229,626	228,494	0	78	0	78	0	0	1,132	1,132	362	0
15643X-AC-2	CENTURI GROUP INC TL B		08/18/2021	UNKNOWN	08/30/2021	VARIOUS	241,468	239,053	240,509	239,056	0	3	0	3	0	0	1,453	1,453	2	0
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDING TL B		01/07/2021	CITIGROUP GLOBAL MARKETS INC.	12/31/2021	VARIOUS	120,000	116,250	118,381	116,866	0	616	0	616	0	0	1,515	1,515	4,443	0
19521L-AE-3	COLOGIX HOLDINGS INC TL B		04/01/2021	J.P. MORGAN SECURITIES LLC	12/29/2021	SINKING FUND REDEMPTION	460,000	458,850	460,000	460,000	0	1,150	0	1,150	0	0	0	0	12,925	0
12658H-AG-7	CP ATLAS BUYER INC TL B1		02/09/2021	VARIOUS	07/06/2021	VARIOUS	566,824	568,943	566,121	568,846	0	(97)	0	(97)	0	0	(2,725)	(2,725)	11,731	0
12594W-AK-2	CPI HOLDCO LLC TL1		01/15/2021	JEFFERIES LLC	11/01/2021	SINKING FUND REDEMPTION	104,160	104,160	104,160	104,160	0	0	0	0	0	0	0	0	2,842	0
24440E-AG-2	DEERFIELD DAKOTA HOLDING LLC TL B		04/19/2021	GOLDMAN SACHS & CO. LLC	07/01/2021	GOLDMAN SACHS & CO. LLC	385,000	383,075	394,346	383,338	0	263	0	263	0	0	11,008	11,008	5,951	0
25460H-AB-8	DIRECTV FINANCING LLC TL		07/22/2021	CREDIT SUISSE SECURITIES (USA) LLC	07/23/2021	VARIOUS	360,000	356,400	361,575	356,468	0	68	0	68	0	0	5,107	5,107	496	0
23343H-AD-2	DRW HOLDINGS LLC TL		02/24/2021	JEFFERIES LLC	03/25/2021	VARIOUS	624,449	621,327	622,888	621,327	0	0	0	0	0	0	1,561	1,561	1,676	0
27943U-AK-2	EDELMAN FINANCIAL CENTER TL B		03/19/2021	MORGAN STANLEY & CO. LLC	11/18/2021	VARIOUS	1,165,000	1,159,175	1,167,012	1,160,495	0	1,320	0	1,320	0	0	6,517	6,517	26,295	0
29279U-AB-2	ENDURE DIGITAL INC TL B		01/27/2021	J.P. MORGAN SECURITIES LLC	05/21/2021	VARIOUS	1,371,545	1,347,918	1,363,870	1,348,015	0	97	0	97	0	0	15,855	15,855	(2,636)	0
30233P-AG-5	EYECARE PARTNERS LLC TL DD		10/14/2021	CREDIT SUISSE SECURITIES (USA) LLC	11/19/2021	SINKING FUND REDEMPTION	86,000	86,000	86,000	86,000	0	0	0	0	0	0	0	0	0	0
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		02/03/2021	CREDIT SUISSE SECURITIES (USA) LLC	08/13/2021	VARIOUS	515,000	514,184	510,893	514,252	0	68	0	68	0	0	(3,359)	(3,359)	7,495	0
389376-AZ-7	GRAY TELEVISION INC TL D		10/27/2021	UNKNOWN	11/09/2021	WELLS FARGO SECURITIES LLC	340,000	339,150	340,000	339,150	0	0	0	0	0	0	850	850	0	0
421300-AL-8	HAYWARD INDUSTRIES INC TL B		05/14/2021	BOFA SECURITIES INC.	06/02/2021	VARIOUS	597,000	594,015	597,746	594,015	0	0	0	0	0	0	3,731	3,731	30	0
BL3550-28-4	HILLMAN GROUP INC/THE TL B1		02/24/2021	JEFFERIES LLC	03/19/2021	VARIOUS	750,443	748,567	748,831	748,584	0	17	0	17	0	0	247	247	1,425	0
BL3559-21-0	HILLMAN GROUP INC/THE TL DD		02/24/2021	JEFFERIES LLC	03/19/2021	VARIOUS	14,380	14,380	14,349	14,380	0	0	0	0	0	0	(31)	(31)	(353)	0
L5000D-AC-1	ICON LUXEMBOURG SARL TL B	D	06/16/2021	CITIGROUP GLOBAL MARKETS INC.	06/25/2021	VARIOUS	837,123	832,937	838,739	832,965	0	28	0	28	0	0	5,774	5,774	124	0
44958A-AJ-6	IG INVESTMENTS HOLDINGS LLC TL		05/27/2021	CREDIT SUISSE SECURITIES (USA) LLC	09/22/2021	SINKING FUND REDEMPTION	630,000	626,850	630,000	630,000	0	3,150	0	3,150	0	0	0	0	8,794	0
L5000D-AD-9	INDIGO MERGER SUB INC TL B		06/16/2021	CITIGROUP GLOBAL MARKETS INC.	06/25/2021	VARIOUS	208,570	207,527	208,972	207,534	0	7	0	7	0	0	1,439	1,439	31	0
45674K-AB-1	INFINITE BIDCO LLC TL		02/24/2021	JEFFERIES LLC	06/28/2021	VARIOUS	484,000	482,790	483,481	482,841	0	51	0	51	0	0	640	640	4,678	0
45258F-AB-6	INGRAM MICRO INC TL		04/01/2021	J.P. MORGAN SECURITIES LLC	05/04/2021	VARIOUS	1,055,616	1,045,060	1,056,539	1,045,230	0	170	0	170	0	0	11,309	11,309	3,199	0
44804P-AE-0	INSURITY (HUSKIES PARENT) TL		04/14/2021	JEFFERIES LLC	11/03/2021	VARIOUS	1,045,000	1,038,469	1,045,000	1,045,000	0	6,531	0	6,531	0	0	0	0	23,180	0
BL3643-85-7	ITT HOLDINGS LLC TL		06/23/2021	JEFFERIES LLC	06/24/2021	VARIOUS	308,756	307,212	307,984	307,224	0	12	0	12	0	0	760	760	227	0
G5080A-AF-9	JAZZ FINANCING LUX SARL TL B	D	04/22/2021	BOFA SECURITIES INC.	04/29/2021	VARIOUS	1,253,731	1,247,463	1,256,866	1,247,491	0	28	0	28	0	0	9,375	9,375	20	0
48853U-BE-9	KENAN ADVANTAGE GROUP TL B		03/18/2021	KEYBANC CAPITAL MARKETS INC.	04/26/2021	VARIOUS	897,750	893,261	894,420	893,538	0	277	0	277	0	0	882	882	3,272	0
BL3547-51-2	KLOECKNER PENTAPLAST OF AMER TL B		02/04/2021	J.P. MORGAN SECURITIES LLC	02/12/2021	VARIOUS	475,000	472,625	476,262	472,640	0	15	0	15	0	0	3,622	3,622	(3,315)	0
BL3768-59-7	KRATON POLYMERS US LLC TL B		11/18/2021	GOLDMAN SACHS & CO. LLC	12/03/2021	GOLDMAN SACHS & CO. LLC	705,000	701,475	704,119	701,475	0	0	0	0	0	0	2,644	2,644	0	0
50168E-AN-2	LABL INC (MULTI-COLOR) TL B		10/22/2021	BOFA SECURITIES INC.	11/30/2021	VARIOUS	511,442	503,771	509,224	503,842	0	71	0	71	0	0	5,382	5,382	413	0
52706Y-AJ-2	LESLIES POOLMART INC TL B		03/04/2021	NOMURA SECURITIES INTERNATIONAL INC.	03/10/2021	VARIOUS	210,000	209,475	210,000	209,504	0	29	0	29	0	0	496	496	31	0
63689E-AR-6	NATIONAL MENTOR HOLDINGS INC TL B		05/19/2021	VARIOUS	09/30/2021	VARIOUS	992,823	988,143	990,347	988,426	0	282	0	282	0	0	1,921	1,921	20,683	0
64900Y-AB-8	NEW TROJAN CAREISMATIC TL		01/22/2021	UBS SECURITIES LLC	06/16/2021	VARIOUS	474,000	472,815	472,223	472,815	0	0	0	0	0	0	(593)	(593)	6,695	0
64900Y-AE-2	NEW TROJAN CAREISMATIC TL 2L		01/22/2021	UBS SECURITIES LLC	06/30/2021	VARIOUS	397,000	393,030	397,000	393,069	0	39	0	39	0	0	3,931	3,931	12,877	0
12656U-AB-1	NIC ACQUISITION CORP TL		01/14/2021	J.P. MORGAN SECURITIES LLC	01/15/2021	VARIOUS	500,000	497,500	502,500	497,507	0	7	0	7	0	0	4,993	4,993	234	0
68404Y-AB-0	OPTION CARE HEALTH INC TL B		10/22/2021	BOFA SECURITIES INC.	12/08/2021	VARIOUS	344,262	343,402	343,794	343,402	0	0	0	0	0	0	392	392	1,168	0
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B		09/30/2021	BARCLAYS CAPITAL INC.	10/26/2021	VARIOUS	334,839	333,165	333,973	333,195	0	30	0	30	0	0	778	778	276	0
69866U-AB-7	PANTHER PURCHASER LP TL		02/01/2021	CREDIT SUISSE SECURITIES (USA) LLC	03/22/2021	VARIOUS	520,625	516,720	520,552	516,785	0	65	0	65	0	0	3,767	3,767	832	0
BL3635-07-7	PAYSAFE HOLDINGS US CORP TL B		06/10/2021	J.P. MORGAN SECURITIES LLC	06/24/2021	VARIOUS	255,000	254,363	253,725	254,387	0	24	0	24	0	0	(662)	(662)	4	0
71601H-AB-2	PETCO HEALTH & WELLNESS CO TL B		02/25/2021	CITIGROUP GLOBAL MARKETS INC.	03/19/2021	VARIOUS	895,000	892,763	893,210	892,817	0	55	0	55	0	0	393	393	979	0
BL3571-56-1	PODS LLC TL B		03/19/2021	MORGAN STANLEY & CO. LLC	04/08/2021	VARIOUS	524,934	522,310	524,278	522,359	0	49	0	49	0	0	1,919	1,919	418	0
84673E-AB-5	PQ GROUP HOLDINGS INC TL		04/30/2021	GOLDMAN SACHS & CO. LLC	10/06/2021	VARIOUS	590,000	587,050	591,475	587,193	0	143	0	143	0	0	4,282	4,282	6,398	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL3754-66-2	RADIATE HOLDCO LLC TL B		10/22/2021	J.P. MORGAN SECURITIES LLC	11/01/2021	VARIOUS	384,760	383,798	383,885	383,813	0	16	0	16	0	0	71	71	181	0
75605V-AD-4	REALPAGE INC TL B		02/18/2021	GOLDMAN SACHS & CO. LLC	04/13/2021	VARIOUS	1,609,247	1,605,224	1,604,832	1,605,224	0	0	0	0	0	0	(393)	(393)	1,345	0
75001C-AB-0	RV RETAILER LLC TL B		01/28/2021	GOLDMAN SACHS & CO. LLC	02/01/2021	VARIOUS	392,298	388,375	390,337	388,386	0	11	0	11	0	0	1,951	1,951	336	0
78571Y-BG-4	SABRE GLBL INC TL B1		07/01/2021	BOFA SECURITIES INC.	10/26/2021	VARIOUS	264,065	263,405	263,406	263,472	0	67	0	67	0	0	(65)	(65)	3,442	0
78571Y-BF-6	SABRE GLBL INC TL B2		07/01/2021	BOFA SECURITIES INC.	10/26/2021	VARIOUS	420,935	419,883	419,885	419,990	0	107	0	107	0	0	(104)	(104)	4,426	0
G8057J-AB-2	SETANTA AIRCRAFT LEASING TL B	D	11/02/2021	CITIGROUP GLOBAL MARKETS INC.	11/10/2021	VARIOUS	405,000	403,988	405,000	404,008	0	20	0	20	0	0	992	992	(574)	0
83600V-AE-1	SOTERA HEALTH HOLDINGS LLC TL		01/15/2021	J.P. MORGAN SECURITIES LLC	02/22/2021	VARIOUS	2,171,901	2,171,901	2,173,966	2,171,901	0	0	0	0	0	0	2,065	2,065	4,025	0
87251R-AL-7	TGP HOLDINGS III LLC TL DD		12/02/2021	CREDIT SUISSE SECURITIES (USA) LLC	12/23/2021	SINKING FUND REDEMPTION	94,598	94,362	94,598	94,598	0	236	0	236	0	0	0	0	351	0
89256C-AC-1	TRADER INTERACTIVE LLC TL B		07/22/2021	GOLDMAN SACHS & CO. LLC	07/23/2021	VARIOUS	152,000	151,240	151,620	151,241	0	1	0	1	0	0	379	379	(1,305)	0
00216E-AF-6	TRIDENT TPI HOLDINGS INC TL DD		07/29/2021	CREDIT SUISSE SECURITIES (USA) LLC	10/05/2021	SINKING FUND REDEMPTION	21,532	21,532	21,532	21,532	0	0	0	0	0	0	0	0	0	0
90932R-AJ-3	UNITED AIRLINES INC TL B		04/14/2021	J.P. MORGAN SECURITIES LLC	09/30/2021	VARIOUS	1,520,000	1,512,400	1,527,893	1,512,559	0	159	0	159	0	0	15,335	15,335	13,281	0
91301Q-AH-0	UNITED TALENT AGENCY LLC TL B		07/01/2021	J.P. MORGAN SECURITIES LLC	08/04/2021	VARIOUS	535,763	530,405	531,184	530,449	0	43	0	43	0	0	736	736	1,150	0
BL3618-69-3	UNIVISION COMMUNICATIONS INC TL B		05/07/2021	J.P. MORGAN SECURITIES LLC	05/11/2021	J.P. MORGAN SECURITIES LLC	290,000	287,100	287,825	287,100	0	0	0	0	0	0	725	725	0	0
91678H-AF-9	UPSTREAM NEWCO INC TL		07/22/2021	CREDIT SUISSE SECURITIES (USA) LLC	07/23/2021	VARIOUS	152,000	151,620	151,810	151,623	0	3	0	3	0	0	187	187	128	0
44325H-AB-4	VIVID SEATS (HOYA MIDCO LLC) TL B		02/08/2021	BARCLAYS CAPITAL INC.	06/30/2021	VARIOUS	225,000	217,406	223,888	218,492	0	1,085	0	1,085	0	0	5,396	5,396	6,341	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							41,755,675	41,522,330	41,717,339	41,543,602	0	21,271	0	21,271	0	0	173,740	173,740	275,443	0
8399998. Total - Bonds							750,792,136	742,668,000	747,506,242	742,814,265	0	146,275	0	146,275	0	(188,016)	4,860,044	4,672,028	2,234,901	686,402
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
30227M-30-3	EXTRACTION OIL & GAS INC		01/21/2021	VARIOUS	11/02/2021	VARIOUS	32,947.000	548,803	1,331,142	548,803	0	0	0	0	0	0	782,340	782,340	0	0
30227R-ST-2	EXTRACTION OIL & GAS INC RESTRICTED		01/21/2021	DIRECT	11/02/2021	MERGER	1,426.000	23,173	23,173	23,173	0	0	0	0	0	0	0	0	0	0
478160-10-4	JOHNSON & JOHNSON		02/25/2021	VARIOUS	08/11/2021	VARIOUS	65,047.000	10,625,041	11,150,422	10,625,041	0	0	0	0	0	0	525,381	525,381	93,877	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								11,197,017	12,504,737	11,197,017	0	0	0	0	0	0	1,307,721	1,307,721	93,877	0
9799998. Total - Common Stocks								11,197,017	12,504,737	11,197,017	0	0	0	0	0	0	1,307,721	1,307,721	93,877	0
9899999. Total - Preferred and Common Stocks								11,197,017	12,504,737	11,197,017	0	0	0	0	0	0	1,307,721	1,307,721	93,877	0
9999999 - Totals								753,865,017	760,010,979	754,011,282	0	146,275	0	146,275	0	(188,016)	6,167,765	5,979,749	2,328,778	686,402

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
74686*-10-6	Fair American Insurance and Reinsurance Company		35157		2CIB1 - Investment in US Insurance Company SCA's	209,285,887			10,000.000	100.0
000000-00-0	FAIR AMERICAN SELECT INSURANCE COMPANY		15201		2CIB1 - Investment in US Insurance Company SCA's	105,826,745			1,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						315,112,632	0	0	XXX	XXX
000000-00-0	Calpe Insurance Company Limited	B		AA-8230011	2CIB4 - Investments in Foreign Insurance Company SCA Entities	43,928,928			15,000.000	100.0
L9278*-10-3	Transre Europe S.A.	B		AA-1370051	2CIB4 - Investments in Foreign Insurance Company SCA Entities	375,193,875			10,000.000	100.0
000000-00-0	TransRe London Limited	B		AA-1120159	2CIB4 - Investments in Foreign Insurance Company SCA Entities	560,472,826			5,000,000.000	100.0
000000-00-0	El Sol Del Paraguay Cia De Seguros Y Reaseguros, S.A.	B			2CIB4 - Investments in Foreign Insurance Company SCA Entities	960,775		960,775	65,376.000	23.4
1499999. Subtotal - Common Stock - Alien Insurer						980,556,404	0	960,775	XXX	XXX
000000-00-0	Orien Risk Analysts, Inc.				2CIB2 - Investments in non-insurance SCA Entities Statutory Basis	12,777,335		12,777,335	20,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						12,777,335	0	12,777,335	XXX	XXX
1899999. Total Common Stocks						1,308,446,371	0	13,738,110	XXX	XXX
1999999 - Totals						1,308,446,371	0	13,738,110	XXX	XXX

1. Total amount of goodwill nonadmitted $

0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL	@		12/29/2021	CITIGROUP GLOBAL MARKETS INC.	03/31/2022	39,995,006	0	112	0	0	40,000,000	39,994,894	0	0	0.000	0.051	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						39,995,006	0	112	0	0	40,000,000	39,994,894	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						39,995,006	0	112	0	0	40,000,000	39,994,894	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						39,995,006	0	112	0	0	40,000,000	39,994,894	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						39,995,006	0	112	0	0	40,000,000	39,994,894	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						39,995,006	0	112	0	0	XXX	39,994,894	0	0	XXX	XXX	XXX	0	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 39,995,006	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 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 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BBVA Frances S/A	Argentina					248,095	XXX
JPMorgan Chase Bank	Australia					17,918,472	XXX
NAB	Australia					11,383,435	XXX
Itaú S/A	Brazil					5,404,258	XXX
JPMorgan Chase Bank	Canada					904	XXX
Royal Bank of Canada	Canada					9,138,065	XXX
Bank of China	China					106,291	XXX
HSBC	France					6,831,797	XXX
JPMorgan Chase Bank	France					0	XXX
JPMorgan Chase Bank	Hong Kong					12,100,997	XXX
MUFG Bank,Ltd	Japan					92,723,522	XXX
Sumitomo Mitsui Banking Corporation	Japan					1,449,524	XXX
Banco General	Panama					118,303	XXX
DBS Bank	Singapore					3,937,357	XXX
JPMorgan Chase Bank	Singapore					11,311,882	XXX
Credit Suisse AG	Switzerland					3,185,094	XXX
JPMorgan Chase Bank	United Kingdom					66,733,382	XXX
Citibank	United States of America						XXX
FHLB Bank Account	United States of America					112,960	XXX
HSBC	United States of America					3,893	XXX
JPMorgan Chase Bank	United States of America					3,239,853	XXX
Commerz Bank	Germany					91,386	XXX
BROWN BROTHERS HARRIMAN & CO.						16,723,823	XXX
BANK OF NEW YORK MELLON						17,646,067	XXX
CITI BANK						1,275,000	XXX
JP MORGAN CHASE						175,501,162	XXX
ROYAL BANK OF CANADA						8,955,878	XXX
US BANK						246,698	XXX
WILMINGTON TRUST						3,542,272	XXX
Mellon (Tokyo Legal Affair Bureau)						3,476,000	XXX
INTEREST RECEIVED DURING YEAR ON DISPOSED HOLDINGS			0.000	135,298	0	0	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	135,298	0	473,406,370	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	135,298	0	473,406,370	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	4,500	XXX
0599999 Total - Cash		XXX	XXX	135,298	0	473,410,870	XXX

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

1.	January	603,018,635	4.	April	658,157,601	7.	July	631,255,539	10.	October	543,535,933
2.	February	636,480,663	5.	May	718,428,525	8.	August	459,689,283	11.	November	474,990,746
3.	March	737,980,146	6.	June	426,653,165	9.	September	547,124,010	12.	December	473,410,870

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
38141W-32-3	GOLDMAN SACH FIN SQ TR OB-FS		12/16/2021	0.000		23,556,997	0	338
4812C0-66-2	JP MORGAN US GOVT - AGEN MONEY MKT		12/31/2021			97,242,115		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						120,799,112	0	338
9999999 - Total Cash Equivalents						120,799,112	0	338

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

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	HELD ON DEPOSIT	0	0	230,244	277,386
5. California CA	B	HELD ON DEPOSIT	6,063,455	6,178,740	44,256,849	46,622,471
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	HELD ON DEPOSIT	0	0	98,225	133,750
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	HELD ON DEPOSIT	0	0	122,781	167,188
12. Hawaii HI						
13. Idaho ID	B	HELD ON DEPOSIT	0	0	294,700	401,250
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	B	HELD ON DEPOSIT	0	0	319,230	434,688
33. New York NY	B	HELD ON DEPOSIT	0	0	2,948,231	4,012,500
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	HELD ON DEPOSIT	0	0	294,823	401,250
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	B	STATUTORY DEPOSITS			345,506,799	350,312,829
58. Aggregate Alien and Other OT	XXX	XXX	1,781,700,565	1,812,115,993	3,326,200	3,326,200
59. Subtotal	XXX	XXX	1,787,764,020	1,818,294,733	397,398,082	406,089,512
DETAILS OF WRITE-INS						
5801. TRLL Trans Re London Limited	B		815,435,357	822,774,881		
5802. TRC LONDON BRANCH TRUST	B		443,428,741	455,681,119		
5803. Transatlantic Reinsurance Company/Chimney Point CIRT	B		91,928,171	95,595,665		
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	430,908,296	438,064,328	3,326,200	3,326,200
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	1,781,700,565	1,812,115,993	3,326,200	3,326,200

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page For Write-ins 101
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 27
Schedule F - Part 5 28
Schedule F - Part 6 29
Schedule H - Accident and Health Exhibit - Part 1 30
Schedule H - Part 2, Part 3 and 4 31
Schedule H - Part 5 - Health Claims 32

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 1 - Summary 33
Schedule P - Part 1A - Homeowners/Farmowners 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) 38
Schedule P - Part 1E - Commercial Multiple Peril 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made 41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) 42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) 45
Schedule P - Part 1J - Auto Physical Damage 46
Schedule P - Part 1K - Fidelity/Surety 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) 48
Schedule P - Part 1M - International 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty 55
Schedule P - Part 1T - Warranty 56
Schedule P - Part 2, Part 3 and Part 4 - Summary 34
Schedule P - Part 2A - Homeowners/Farmowners 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) 57
Schedule P - Part 2E - Commercial Multiple Peril 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 59
Schedule P - Part 2J - Auto Physical Damage 59
Schedule P - Part 2K - Fidelity, Surety 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) 59
Schedule P - Part 2M - International 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty 61
Schedule P - Part 2T - Warranty 61
Schedule P - Part 3A - Homeowners/Farmowners 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) 62
Schedule P - Part 3E - Commercial Multiple Peril 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made 63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 64
Schedule P - Part 3J - Auto Physical Damage 64
Schedule P - Part 3K - Fidelity/Surety 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) 64
Schedule P - Part 3M - International 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty 66
Schedule P - Part 3T - Warranty 66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 99
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 100
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11